

DFA Canada Global 50EQ-50FI Portfolio - Class F

As of September 29, 2017 (Updated Monthly)

Source: RBC

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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This fund operates as a fund-of-funds and generally allocates its assets among other mutual funds, but has the ability to invest in securities and derivatives directly. The holdings listed below contain both the investment holdings of the corresponding underlying funds as well as any direct investments of the fund.

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	CAD - London	0.633%	0.633%
2	SWEDISH GOVT 3.	0.616%	1.249%
3	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.573%	1.821%
4	AT+T INC COMMON STOCK USD1.0	0.570%	2.391%
5	BANK OF MONTREAL COMMON STOCK	0.564%	2.955%
6	APPLE INC	0.524%	3.479%
7	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.516%	3.996%
8	ORACLE CORP SR UNSECURED 09/21 1.9	0.514%	4.509%
9	BANK OF NOVA SCOTIA COMMON STOCK	0.509%	5.018%
10	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.493%	5.511%
11	TORONTO DOMINION BANK COMMON STOCK	0.471%	5.982%
12	FRENCH REPUBLIC	0.441%	6.422%
13	SUNCOR ENERGY INC COMMON STOCK	0.426%	6.849%
14	WELLS FARGO + CO COMMON STOCK USD1.666	0.422%	7.270%
15	ROYAL BANK OF CANADA COMMON STOCK	0.392%	7.662%
16	SINGAPORE GOVER	0.385%	8.047%
17	LANDWIRT RENTEN	0.378%	8.426%
18	REP AUSTRIA GOV	0.370%	8.796%
19	EXXON MOBIL CORP COMMON STOCK	0.345%	9.140%
20	KREDIT FUER WIE	0.336%	9.476%
21	LANDESKREDITBAN	0.325%	9.801%
22	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.322%	10.123%
23	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	0.315%	10.438%
24	KOMMUNINVEST I	0.303%	10.741%
25	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	0.300%	11.041%
26	APPLE INC SR UNSECURED 02/21 2.25	0.299%	11.340%
27	KOMMUNINVEST I	0.298%	11.638%
28	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.288%	11.926%
29	SWEDISH EXP CRE	0.283%	12.209%
30	WESTPAC BKG COR	0.279%	12.489%
31	BANK OF AMERICA	0.279%	12.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.276%	13.044%
33	CANADA HOUSING	0.269%	13.313%
34	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.264%	13.577%
35	ROYAL BK OF CAN	0.259%	13.837%
36	INTEL CORP COMMON STOCK USD.001	0.259%	14.095%
37	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.258%	14.354%
38	UNEDIC ASSEO 0.	0.258%	14.612%
39	MICROSOFT CORP COMMON STOCK USD.00000625	0.255%	14.867%
40	MANULIFE FINANCIAL CORP COMMON STOCK	0.254%	15.121%
41	MICROSOFT CORP	0.250%	15.370%
42	COMCAST CORP CLASS A COMMON STOCK USD.01	0.242%	15.613%
43	CHEVRON CORP COMMON STOCK USD.75	0.241%	15.854%
44	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	0.235%	16.088%
45	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.234%	16.322%
46	PFIZER INC COMMON STOCK USD.05	0.234%	16.556%
47	IBM CORP SR UNSECURED 01/22 2.5	0.233%	16.789%
48	CHEVRON CORP 2.	0.233%	17.022%
49	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.227%	17.249%
50	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.226%	17.475%
51	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	0.224%	17.699%
52	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.224%	17.923%
53	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.223%	18.146%
54	UK(GOVT OF) 4.2	0.222%	18.368%
55	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.215%	18.584%
56	MAGNA INTERNATIONAL INC COMMON STOCK	0.211%	18.794%
57	US TREASURY N/B 05/25 2.125	0.210%	19.004%
58	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.209%	19.213%
59	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.207%	19.420%
60	CITIGROUP INC COMMON STOCK USD.01	0.205%	19.625%
61	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.204%	19.829%
62	CANADIAN NATURAL RESOURCES COMMON STOCK	0.203%	20.032%
63	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	0.201%	20.233%
64	MICROSOFT CORP SR UNSECURED 11/20 2	0.201%	20.434%
65	NETWORK RAIL IN	0.201%	20.635%
66	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.199%	20.834%
67	SWEDEN GOVERNME	0.195%	21.029%
68	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.194%	21.223%
69	WAL-MART STORES	0.194%	21.416%
70	CISCO SYSTEMS	0.192%	21.608%
71	NATL AUSTRALIA	0.187%	21.795%
72	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.187%	21.982%
73	NATIONAL BK CDA	0.186%	22.168%
74	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.182%	22.350%
75	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.181%	22.532%
76	FRENCH REP GOVT	0.181%	22.712%
77	SINGAPORE GOVT	0.181%	22.893%
78	TECK RESOURCES LTD CLS B COMMON STOCK	0.179%	23.072%
79	IBM CORP SR UNSECURED 02/21 2.25	0.178%	23.250%
80	SAMSUNG ELECTRO	0.178%	23.428%
81	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.176%	23.604%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	APPLE INC SR UNSECURED 02/22 2.5	0.174%	23.778%
83	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	0.171%	23.949%
84	SUN LIFE FINANCIAL INC COMMON STOCK	0.169%	24.118%
85	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.162%	24.280%
86	TOTAL SA	0.156%	24.436%
87	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.156%	24.592%
88	BK NEDERLANDSE	0.154%	24.746%
89	CHEVRON CORP SR UNSECURED 03/20 1.961	0.153%	24.900%
90	NESTLE SA	0.152%	25.051%
91	FACEBOOK INC A COMMON STOCK USD.000006	0.152%	25.203%
92	ENBRIDGE INC COMMON STOCK	0.151%	25.354%
93	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.149%	25.503%
94	PFIZER INC	0.148%	25.651%
95	AGENCE FRANCAIS	0.147%	25.799%
96	AMAZON.COM INC	0.145%	25.944%
97	TRANSCANADA CORP COMMON STOCK	0.145%	26.089%
98	UNITEDHEALTH GR	0.144%	26.232%
99	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.143%	26.375%
100	HSBC HOLDINGS PLC SPONS ADR ADR	0.143%	26.518%
101	PROCTER + GAMBLE CO/THE COMMON STOCK	0.142%	26.660%
102	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.140%	26.801%
103	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.140%	26.941%
104	SINGAPORE GOVT	0.140%	27.080%
105	LANDESKREDITBAN	0.139%	27.219%
106	INTL BK RECON &	0.138%	27.357%
107	ALPHABET INC CL C COMMON STOCK USD.001	0.137%	27.495%
108	FMS WERTMANAGEM	0.137%	27.632%
109	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.136%	27.768%
110	NESTLE FINANCE	0.136%	27.904%
111	BK OF NOVA SCOT	0.134%	28.038%
112	ALPHABET INC CL A COMMON STOCK USD.001	0.133%	28.171%
113	COOPERATIEVE RA	0.133%	28.304%
114	COCA COLA CO/THE SR UNSECURED 10/20 1.875	0.133%	28.437%
115	KINGDOM BELGIUM	0.131%	28.569%
116	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.131%	28.700%
117	CANADIAN NATL RAILWAY CO COMMON STOCK	0.131%	28.831%
118	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.130%	28.961%
119	DEXIA CREDIT LO	0.130%	29.090%
120	GENERAL MOTORS CO COMMON STOCK USD.01	0.129%	29.219%
121	DEUTSCHE BAHN F	0.128%	29.346%
122	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.125%	29.472%
123	DAIMLER AG	0.125%	29.597%
124	SHELL INTL.FIN.	0.125%	29.722%
125	MERCK + CO INC SR UNSECURED 02/22 2.35	0.125%	29.847%
126	CHEVRON CORP SR UNSECURED 06/23 3.191	0.124%	29.970%
127	TOYOTA MOTOR CO	0.124%	30.094%
128	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.123%	30.217%
129	KOMMUNALBANKEN	0.123%	30.340%
130	NEDERLANDSE WAT	0.123%	30.463%
131	BANK OF MONTREA	0.123%	30.585%

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132	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.120%	30.705%
133	AGENCE FRANCAIS	0.118%	30.823%
134	WESTPAC BKG COR	0.116%	30.939%
135	NATL AUST BANK	0.115%	31.054%
136	CHINA CONST BK	0.115%	31.169%
137	WAL MART STORES INC SR UNSECURED 04/23 2.55	0.115%	31.283%
138	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.111%	31.395%
139	BANK NEDERLANDS	0.111%	31.506%
140	WALT DISNEY(HLD	0.111%	31.617%
141	VODAFONE GROUP	0.111%	31.728%
142	PFIZER INC 0.25	0.109%	31.837%
143	NOVARTIS CAP CO	0.107%	31.944%
144	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	0.107%	32.051%
145	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.107%	32.157%
146	TOTAL CAPITAL I	0.107%	32.264%
147	CVS HEALTH CORP COMMON STOCK USD.01	0.106%	32.370%
148	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.105%	32.476%
149	BK NED GEMEENTE	0.105%	32.581%
150	BCE INC COMMON STOCK	0.104%	32.685%
151	SNCF RESEAU 3.1	0.104%	32.789%
152	BHP BILLITON LT	0.104%	32.892%
153	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.103%	32.996%
154	TEMASEK FINL I	0.101%	33.097%
155	FORD MOTOR CO COMMON STOCK USD.01	0.099%	33.196%
156	SHELL INTERNATI	0.099%	33.295%
157	MERCK + CO. INC. COMMON STOCK USD.5	0.099%	33.394%
158	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.099%	33.493%
159	BP PLC	0.097%	33.590%
160	QUALCOMM INC COMMON STOCK USD.0001	0.097%	33.686%
161	WASTE CONNECTIONS INC COMMON STOCK	0.095%	33.782%
162	MORGAN STANLEY COMMON STOCK USD.01	0.095%	33.876%
163	GENERAL ELECTRI	0.094%	33.971%
164	INTER-AMERICAN	0.094%	34.064%
165	KINROSS GOLD CORP COMMON STOCK	0.093%	34.157%
166	PROVINCE OF QUE	0.092%	34.250%
167	ROYAL DUTCH SHELL SPON ADR A ADR	0.092%	34.341%
168	BERKSHIRE HATHA	0.092%	34.433%
169	TIME WARNER INC COMMON STOCK USD.01	0.091%	34.525%
170	BASF SE	0.091%	34.616%
171	PROVINCE OF QUE	0.091%	34.707%
172	ORACLE CORP SR UNSECURED 07/21 2.8	0.091%	34.797%
173	AMGEN INC COMMON STOCK USD.0001	0.090%	34.887%
174	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.090%	34.977%
175	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.090%	35.066%
176	US BANCORP COMMON STOCK USD.01	0.089%	35.156%
177	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.089%	35.245%
178	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.089%	35.334%
179	UNION PACIFIC CORP COMMON STOCK USD2.5	0.088%	35.422%
180	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	0.088%	35.510%
181	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.088%	35.597%

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182	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.087%	35.685%
183	DEXIA CREDIT LO	0.087%	35.771%
184	MERCK & CO INC	0.086%	35.858%
185	APPLE INC SR UNSECURED 05/23 2.4	0.086%	35.944%
186	MICRON TECHNOLO	0.086%	36.029%
187	SIMON PROPERTY GROUP INC REIT USD.0001	0.085%	36.114%
188	ORACLE CORP COMMON STOCK USD.01	0.084%	36.199%
189	LUNDIN MINING C	0.084%	36.283%
190	ENCANA CORP COMMON STOCK	0.084%	36.367%
191	BNP PARIBAS SA	0.084%	36.451%
192	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.084%	36.535%
193	LANDWIRT RENTEN	0.083%	36.618%
194	AGRIUM INC COMMON STOCK NPV	0.082%	36.701%
195	APPLE INC 1.55%	0.082%	36.783%
196	POTASH CORP OF SASKATCHEWAN COMMON STOCK NPV	0.082%	36.865%
197	INTL BUSINESS M	0.082%	36.947%
198	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	0.081%	37.028%
199	ONTARIO(PROV OF	0.081%	37.109%
200	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.081%	37.189%
201	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.080%	37.269%
202	COCA-COLA CO	0.080%	37.349%
203	PNC BANK	0.080%	37.429%
204	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.079%	37.508%
205	PROV OF SASK CA	0.079%	37.586%
206	TRAVELERS COS	0.076%	37.663%
207	BARRICK GOLD CORP COMMON STOCK	0.076%	37.739%
208	HONDA MOTOR CO	0.076%	37.815%
209	EUROPEAN INVEST	0.076%	37.891%
210	AGNICO EAGLE MINES LTD COMMON STOCK	0.076%	37.967%
211	ALLERGAN PLC	0.076%	38.043%
212	DEXIA CREDIT LO	0.076%	38.119%
213	GILEAD SCIENCES	0.075%	38.194%
214	NATIONAL AUSTRALIA	0.075%	38.269%
215	ONTARIO(PROV OF	0.074%	38.343%
216	ROYAL DUTCH SHE	0.074%	38.417%
217	EUROPEAN INVEST	0.074%	38.491%
218	NOVARTIS AG	0.074%	38.565%
219	BANCO SANTANDER	0.073%	38.638%
220	ANTHEM INC COMMON STOCK USD.01	0.073%	38.710%
221	ABBOTT LABORATORIES COMMON STOCK	0.073%	38.783%
222	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.072%	38.855%
223	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.072%	38.926%
224	PFIZER INC SR UNSECURED 12/21 2.2	0.071%	38.998%
225	MEDTRONIC PLC	0.071%	39.068%
226	INDUSTRIAL ALLI	0.070%	39.139%
227	INDUSTRIAL & CO	0.070%	39.209%
228	HOME DEPOT INC COMMON STOCK USD.05	0.070%	39.279%
229	INTERNATIONAL F	0.070%	39.349%
230	AMERICAN TOWER CORP REIT USD.01	0.069%	39.418%
231	ASB FINANCE LTD	0.069%	39.487%

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232	CENOVUS ENERGY INC COMMON STOCK	0.069%	39.556%
233	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.069%	39.625%
234	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.069%	39.694%
235	FORTIS INC COMMON STOCK	0.068%	39.762%
236	WEST FRASER TIM	0.067%	39.829%
237	UNIBAIL-RODAMCO	0.066%	39.895%
238	ACE LTD	0.066%	39.961%
239	TENCENT HLDGS L	0.065%	40.027%
240	SWEDEN GOVERNME	0.065%	40.092%
241	CONOCOPHILLIPS COMMON STOCK USD.01	0.065%	40.157%
242	SCHLUMBERGER LTD COMMON STOCK USD.01	0.065%	40.222%
243	VALERO ENERGY C	0.065%	40.287%
244	DELTA AIRLINES	0.065%	40.352%
245	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.065%	40.417%
246	GOLDCORP INC COMMON STOCK	0.065%	40.481%
247	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.065%	40.546%
248	FEDEX CORPORATI	0.064%	40.610%
249	DEUTSCHE TELEKO	0.064%	40.674%
250	CANADIAN TIRE C	0.064%	40.739%
251	TEMASEK FINANCI	0.064%	40.802%
252	CANADIAN (GOVT	0.064%	40.866%
253	ANTHEM INC SR UNSECURED 05/22 3.125	0.064%	40.930%
254	SIEMENS AG	0.063%	40.993%
255	ROYAL DUTCH SH-	0.063%	41.056%
256	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.063%	41.119%
257	HITACHI	0.063%	41.182%
258	SHAW COMMUNICATIONS INC B COMMON STOCK	0.063%	41.245%
259	FIRST QUANTUM M	0.063%	41.308%
260	INTL BUSINESS M	0.062%	41.370%
261	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.062%	41.432%
262	SVENSKA HANDELS	0.062%	41.494%
263	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.062%	41.556%
264	EUROPEAN INVEST	0.062%	41.618%
265	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.061%	41.680%
266	PROCTER & GAMBL	0.061%	41.741%
267	TOTAL CAPITAL I	0.060%	41.801%
268	CSX CORP	0.060%	41.861%
269	AUST & NZ BANK	0.060%	41.921%
270	CATERPILLAR INC COMMON STOCK USD1.0	0.060%	41.981%
271	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.060%	42.041%
272	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.060%	42.100%
273	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.059%	42.160%
274	VOLKSWAGEN AG	0.059%	42.219%
275	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.059%	42.278%
276	AGENCE FRANCAIS	0.059%	42.337%
277	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	0.059%	42.396%
278	SANOFI-AVENTIS	0.059%	42.455%
279	L-BANK BW FOERD	0.059%	42.514%
280	BAYERISCHE MOTO	0.059%	42.573%
281	NEWBELCO SA/NV	0.058%	42.631%

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282	FINNING INTL LT	0.058%	42.690%
283	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.058%	42.748%
284	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.058%	42.806%
285	FRENCH REPUBLIC	0.058%	42.863%
286	CIGNA CORP	0.058%	42.921%
287	SHELL INTL.FIN.	0.058%	42.979%
288	ROYAL BANK OF C	0.057%	43.036%
289	EQUINIX INC REIT USD.001	0.057%	43.094%
290	BLACKBERRY LTD COMMON STOCK	0.057%	43.151%
291	DENMARK GOVT BO	0.057%	43.208%
292	CAPITAL ONE FIN	0.057%	43.265%
293	BRIT AMER TOBAC	0.057%	43.322%
294	PEPSICO INC COMMON STOCK USD.017	0.057%	43.379%
295	NORFOLK STHN CO	0.056%	43.435%
296	KINDER MORGAN INC COMMON STOCK USD.01	0.056%	43.491%
297	SVENSKA HANDELS	0.056%	43.547%
298	ABB LTD	0.056%	43.602%
299	BOEING CO/THE COMMON STOCK USD5.0	0.056%	43.658%
300	LINAMAR CORP	0.055%	43.713%
301	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.055%	43.768%
302	PROLOGIS INC REIT USD.01	0.055%	43.823%
303	CHINA EVERGRAND	0.055%	43.878%
304	CHEVRON CORP SR UNSECURED 11/20 2.419	0.054%	43.932%
305	GLENCORE XSTRA	0.054%	43.986%
306	BLACKROCK INC COMMON STOCK USD.01	0.053%	44.039%
307	TELUS CORPORATI	0.053%	44.092%
308	TARGET CORPORAT	0.053%	44.145%
309	WESTPAC BANK CO	0.053%	44.199%
310	VERESEN INC.	0.053%	44.252%
311	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.053%	44.304%
312	PROVINCE OF QUE	0.053%	44.357%
313	PUBLIC STORAGE	0.053%	44.410%
314	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.053%	44.462%
315	RIO TINTO PLC SPON ADR ADR	0.052%	44.515%
316	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	0.052%	44.567%
317	ARC RESOURCES L	0.052%	44.619%
318	JPMORGAN CHASE	0.052%	44.671%
319	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.052%	44.723%
320	ABBVIE INC COMMON STOCK USD.01	0.051%	44.774%
321	VALE SA	0.051%	44.826%
322	ROCHE HOLDING A	0.051%	44.876%
323	EUROPEAN FIN ST	0.051%	44.927%
324	ANZ (INT'L) LD	0.051%	44.977%
325	EMPIRE CO LTD N	0.050%	45.028%
326	MARATHON PETROLEUM CORP COMMON STOCK	0.050%	45.078%
327	IAMGOLD CORP COMMON STOCK	0.050%	45.128%
328	ORANGE SA	0.050%	45.177%
329	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.050%	45.227%
330	NVIDIA CORP	0.049%	45.276%
331	ENERPLUS CORP COMMON STOCK	0.049%	45.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	DIGITAL REALTY	0.049%	45.374%
333	TARGET CORP SR UNSECURED 01/22 2.9	0.049%	45.423%
334	MCDONALD S CORP COMMON STOCK USD.01	0.048%	45.471%
335	TEXAS INSTRUMEN	0.048%	45.519%
336	NATL AUSTRALIA	0.048%	45.568%
337	CANADIAN WESTER	0.048%	45.615%
338	IBERDROLA SA	0.048%	45.663%
339	MASTERCARD INC A COMMON STOCK USD.0001	0.048%	45.711%
340	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.048%	45.759%
341	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	0.048%	45.806%
342	ENGIE	0.048%	45.854%
343	TAIWAN SEMI-ADR	0.047%	45.901%
344	PAN AMERICAN SILVER CORP COMMON STOCK	0.047%	45.949%
345	TFI INTERNATIONAL	0.047%	45.996%
346	AFLAC INC COMMON STOCK USD.1	0.047%	46.043%
347	CHINA NATIONAL	0.047%	46.090%
348	CRESCENT POINT ENERGY CORP COMMON STOCK	0.047%	46.137%
349	AIR CANADA	0.047%	46.184%
350	ITALY BUONI POL	0.047%	46.230%
351	ALLSTATE CORP COMMON STOCK USD.01	0.047%	46.277%
352	CAMECO CORP COMMON STOCK	0.046%	46.323%
353	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.046%	46.370%
354	NATIONAL AUSTRALIA	0.046%	46.416%
355	WHITECAP RESOUR	0.046%	46.462%
356	NISSAN MOTOR CO	0.046%	46.508%
357	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.046%	46.554%
358	NOVARTIS AG SPONSORED ADR ADR	0.046%	46.599%
359	BRITISH TELECOM	0.046%	46.645%
360	ZURICH FIN SVS	0.046%	46.691%
361	BAYER AG	0.046%	46.737%
362	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.045%	46.782%
363	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.045%	46.827%
364	TOURMALINE OIL	0.045%	46.871%
365	B2GOLD CORP COM	0.045%	46.916%
366	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.045%	46.961%
367	DOLLAR TREE INC	0.045%	47.005%
368	WESTJET AIRLINE	0.045%	47.050%
369	3M CO COMMON STOCK USD.01	0.045%	47.095%
370	ALTRIA GROUP INC COMMON STOCK USD.333	0.044%	47.139%
371	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.044%	47.183%
372	CAE INC COMMON STOCK	0.044%	47.226%
373	BCO BILBAO VIZC	0.044%	47.270%
374	DAIWA SECS GROU	0.044%	47.314%
375	CK HUTCHINSON H	0.043%	47.357%
376	CORNING INC COMMON STOCK USD.5	0.043%	47.401%
377	FIAT CHRYSLER A	0.043%	47.444%
378	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.043%	47.486%
379	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.043%	47.529%
380	EBAY INC	0.043%	47.572%
381	BROADCOM LTD	0.043%	47.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	0.043%	47.658%
383	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.043%	47.701%
384	BP CAPITAL MARK	0.043%	47.743%
385	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.043%	47.786%
386	IMPERIAL OIL LTD COMMON STOCK	0.043%	47.829%
387	DANAHER CORP COMMON STOCK USD.01	0.043%	47.871%
388	SPAIN GOVERNMENT	0.043%	47.914%
389	METLIFE INC COMMON STOCK USD.01	0.043%	47.956%
390	THOMSON REUTERS CORP COMMON STOCK	0.043%	47.999%
391	WELLTOWER INC REIT USD1.0	0.042%	48.041%
392	SNC-LAVALIN GRO	0.042%	48.084%
393	MICHELIN(CGDE)	0.042%	48.126%
394	PING AN INSURAN	0.042%	48.168%
395	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.042%	48.210%
396	AVALONBAY COMMUNITIES INC REIT USD.01	0.042%	48.252%
397	ANDEAVOR COMMON STOCK USD.167	0.042%	48.294%
398	MOLSONCOORS-B-U	0.041%	48.335%
399	EQUITY RESIDENT	0.041%	48.376%
400	SOC GENERALE	0.041%	48.418%
401	BEST BUY CO INC	0.041%	48.459%
402	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.041%	48.500%
403	ENBRIDGE	0.041%	48.541%
404	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.041%	48.582%
405	WSP GLOBAL INC	0.041%	48.623%
406	COUNCIL OF EURO	0.041%	48.664%
407	EUROPEAN FIN ST	0.041%	48.704%
408	CELGENE CORP	0.040%	48.745%
409	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.040%	48.785%
410	CROWN CASTLE INTL CORP REIT USD.01	0.040%	48.825%
411	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.040%	48.866%
412	METHANEX CORP COMMON STOCK	0.040%	48.906%
413	COTT CORP	0.040%	48.946%
414	AETNA INC COMMON STOCK USD.01	0.040%	48.986%
415	HON HAI PRECISI	0.040%	49.026%
416	EATON CORP PLC	0.040%	49.066%
417	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.040%	49.106%
418	AIA GROUP LTD	0.040%	49.145%
419	SOUTHWEST AIRLI	0.040%	49.185%
420	GEORGE WESTON L	0.040%	49.224%
421	CMNWLTH BK OF A	0.039%	49.264%
422	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.039%	49.303%
423	MCKESSON CORP.	0.039%	49.342%
424	HUMANA INC	0.039%	49.381%
425	STATOIL ASA COMPANY GUAR 01/24 2.65	0.039%	49.420%
426	BANK TOKYO-MITS	0.039%	49.459%
427	BB+T CORP COMMON STOCK USD5.0	0.039%	49.497%
428	VENTAS INC-REIT	0.039%	49.536%
429	GILDAN ACTIVEWEAR INC COMMON STOCK	0.039%	49.575%
430	ASSIC GENERALI	0.039%	49.613%
431	TOYOTA MOTOR CO	0.039%	49.652%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.038%	49.690%
433	WESTERN DIGITAL	0.038%	49.728%
434	UNEDIC ASSEO 1.	0.038%	49.766%
435	TOTAL CAPITAL I	0.038%	49.805%
436	DANSKE BANK A/S	0.038%	49.843%
437	MUNICIPALITY FI	0.038%	49.881%
438	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.038%	49.919%
439	BANK OF CHINA L	0.038%	49.957%
440	EXPORT DEVELOPM	0.038%	49.995%
441	LOBLAW COS LTD	0.038%	50.032%
442	TOYOTA MOTOR CR	0.038%	50.070%
443	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.038%	50.107%
444	CHINA MOBILE LT	0.038%	50.145%
445	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.038%	50.182%
446	ALIMENTATION CO	0.037%	50.220%
447	KINGDOM OF BELG	0.037%	50.257%
448	COCA-COLA CO/TH	0.037%	50.294%
449	PACCAR INC	0.037%	50.332%
450	ALLIANZ SE SPON ADR ADR	0.037%	50.369%
451	SUMITOMO MITSUI	0.037%	50.406%
452	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.037%	50.443%
453	COSTCO WHOLESALE	0.037%	50.480%
454	ENI S.P.A.	0.037%	50.516%
455	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.037%	50.553%
456	DISCOVER FINL S	0.037%	50.590%
457	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.037%	50.627%
458	ONEOK INC COMPANY GUAR 02/22 4.25	0.037%	50.664%
459	DOVER CORP	0.037%	50.700%
460	HYNIX SEMICONDU	0.037%	50.737%
461	LLOYDS BANKING	0.037%	50.773%
462	LVMH MOET HENNE	0.036%	50.810%
463	STARS GROUP INC/THE COMMON STOCK	0.036%	50.846%
464	STATE STREET CORP COMMON STOCK USD1.0	0.036%	50.883%
465	LAURENTIAN BANK	0.036%	50.919%
466	CCL INDS INC CL	0.036%	50.955%
467	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.036%	50.991%
468	ALLIANZ AG	0.036%	51.027%
469	DOLLARAMA INC	0.036%	51.062%
470	GOLDCORP INC SR UNSECURED 06/21 3.625	0.036%	51.098%
471	KREDITANST FUR	0.036%	51.134%
472	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	0.036%	51.169%
473	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.036%	51.205%
474	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.036%	51.240%
475	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.035%	51.276%
476	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.035%	51.311%
477	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.035%	51.346%
478	BPCE SA COMPANY GUAR 04/24 4	0.035%	51.382%
479	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.035%	51.417%
480	UBS GROUP	0.035%	51.452%
481	MINIBISHI UFJ	0.035%	51.487%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	ASTRAZENECA PLC SPONS ADR ADR	0.035%	51.522%
483	INTACT FINANCI	0.035%	51.558%
484	OESTERREIC KONT	0.035%	51.593%
485	DIAGEO PLC ADR	0.035%	51.628%
486	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.035%	51.663%
487	GLAXOSMITHKLINE	0.035%	51.698%
488	ITAU UNIBANCO S	0.035%	51.733%
489	ROCKWELL COLLIN	0.035%	51.767%
490	ITALY BUONI POL	0.035%	51.802%
491	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.035%	51.837%
492	BPCE SA SR UNSECURED 02/21 2.65	0.035%	51.872%
493	COCA COLA CO/THE SR UNSECURED 09/21 1.55	0.035%	51.907%
494	TMX GROUP LTD	0.035%	51.942%
495	MIZUHO FINANCI	0.035%	51.976%
496	LLOYDS BANKING	0.035%	52.011%
497	NEW GOLD INC COMMON STOCK	0.035%	52.046%
498	CANADA HOUSING	0.035%	52.081%
499	ELEMENT FINANCI	0.035%	52.115%
500	MAPLE LEAF FOOD	0.035%	52.150%
501	PHILLIPS 66 COMMON STOCK	0.035%	52.184%
502	ECOLAB INC 2.37	0.034%	52.219%
503	TE CONNECTIVITY	0.034%	52.253%
504	GREAT WEST LIFE	0.034%	52.287%
505	LINK R/EST INVE	0.034%	52.322%
506	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.034%	52.356%
507	ANGLO AMERICAN	0.034%	52.390%
508	HUSKY ENERGY IN	0.034%	52.424%
509	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.034%	52.458%
510	KOHL S CORPORATION SR UNSECURED 11/21 4	0.034%	52.492%
511	DANONE SA	0.034%	52.526%
512	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.034%	52.560%
513	CME GROUP INC COMMON STOCK USD.01	0.034%	52.593%
514	E.ON SE	0.034%	52.627%
515	WOODSIDE PETROL	0.034%	52.661%
516	ANGLO AMERICAN	0.034%	52.695%
517	CONSTELLATION S	0.034%	52.728%
518	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.033%	52.762%
519	MGM MIRAGE INC	0.033%	52.795%
520	CGI GROUP INC CLASS A COMMON STOCK	0.033%	52.828%
521	ANHEUSER-BUSCH	0.033%	52.861%
522	SUNTRUST BANKS	0.033%	52.894%
523	BOSTON PROPERTIES INC REIT USD.01	0.033%	52.927%
524	LEAR CORP	0.033%	52.960%
525	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.033%	52.993%
526	FREEPORT-MCMORA	0.033%	53.026%
527	TYSON FOODS INC	0.033%	53.059%
528	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.033%	53.092%
529	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.033%	53.124%
530	TOTAL CAPITAL C	0.033%	53.157%
531	SKANDINAVISKA E	0.033%	53.190%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	CONCHO RESOURCE	0.033%	53.222%
533	MOSAIC CO SR UNSECURED 11/21 3.75	0.033%	53.255%
534	SONY CORP	0.033%	53.288%
535	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.033%	53.320%
536	YAMANA GOLD INC COMMON STOCK	0.033%	53.353%
537	ING GROEP NV	0.033%	53.385%
538	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.032%	53.418%
539	RIOCAN REAL EST	0.032%	53.450%
540	UPM-KYMMENE OYJ	0.032%	53.483%
541	OCEANAGOLD CORP	0.032%	53.515%
542	COMCAST CORP COMPANY GUAR 08/25 3.375	0.032%	53.547%
543	ALAMOS GOLD INC CLASS A COMMON STOCK	0.032%	53.580%
544	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.032%	53.612%
545	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.032%	53.644%
546	HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	0.032%	53.676%
547	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.032%	53.708%
548	RAYTHEON COMPANY COMMON STOCK USD.01	0.032%	53.740%
549	SVENSKA HANDELS	0.032%	53.772%
550	JOHNSON CONTROL	0.032%	53.804%
551	PEUGEOT SA	0.032%	53.836%
552	CONTINENTAL AG	0.032%	53.868%
553	AXA	0.032%	53.900%
554	NOVO-NORDISK AS	0.032%	53.932%
555	ABBVIE INC SR UNSECURED 11/22 2.9	0.032%	53.964%
556	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.032%	53.995%
557	LIBERTY MUTUAL	0.032%	54.027%
558	T MOBILE US INC COMMON STOCK USD.0001	0.032%	54.059%
559	JX HOLDINGS INC	0.032%	54.091%
560	REGIONS FINANCI	0.032%	54.122%
561	MICROSOFT CORP	0.032%	54.154%
562	KREDITANSTALT F	0.032%	54.186%
563	ORANGE SA SR UNSECURED 09/21 4.125	0.032%	54.217%
564	KBC GROEP NV	0.032%	54.249%
565	FIFTH THIRD BAN	0.032%	54.281%
566	COGECO COMMUNIC	0.031%	54.312%
567	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.031%	54.343%
568	BRIDGESTONE COR	0.031%	54.375%
569	WESTPAC BANKING	0.031%	54.406%
570	SOFTBANK CORP	0.031%	54.438%
571	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	0.031%	54.469%
572	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.031%	54.500%
573	KIRKLAND LAKE G	0.031%	54.532%
574	STRYKER CORP SR UNSECURED 03/21 2.625	0.031%	54.563%
575	KROGER CO	0.031%	54.594%
576	ABN AMRO BANK N	0.031%	54.625%
577	WILLIAMS COS IN	0.031%	54.656%
578	MITSUBISHI CHEM	0.031%	54.687%
579	NIKE INC CL B COMMON STOCK USD1.0	0.031%	54.718%
580	ROCKWELL COLLIN	0.031%	54.749%
581	AKZO NOBEL NV	0.031%	54.780%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.031%	54.811%
583	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.031%	54.842%
584	EASTMAN CHEMICA	0.031%	54.872%
585	RIO TINTO	0.031%	54.903%
586	WHIRLPOOL CORP	0.031%	54.934%
587	BIOGEN IDEC INC	0.031%	54.964%
588	CENTURYLINK INC COMMON STOCK USD1.0	0.031%	54.995%
589	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.031%	55.025%
590	BANK OF NY MELL	0.030%	55.056%
591	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.030%	55.086%
592	H&R REIT UNITS	0.030%	55.116%
593	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.030%	55.147%
594	UTD PARCEL SERV	0.030%	55.177%
595	RWE AG (NEU)	0.030%	55.207%
596	COMPAGNIE DE SA	0.030%	55.237%
597	HUDBAY MINERALS INC COMMON STOCK NPV	0.030%	55.267%
598	GEN DYNAMICS CO	0.030%	55.297%
599	NORDEA AB	0.030%	55.327%
600	BRITISH SKY BRO	0.030%	55.356%
601	ESSEX PROP TRUS	0.030%	55.386%
602	VOLVO AB	0.030%	55.416%
603	STANTEC INC COMMON STOCK	0.030%	55.446%
604	CARNIVAL CORP COMMON STOCK USD.01	0.030%	55.476%
605	CIE FINANCIERE	0.030%	55.505%
606	DAVITA INC COMMON STOCK USD.001	0.030%	55.535%
607	ACCENTURE PLC A	0.030%	55.564%
608	APPLIED MATERIALS INC COMMON STOCK USD.01	0.029%	55.594%
609	AUST & NZ BK GP	0.029%	55.623%
610	MIZUHO FINANCIA	0.029%	55.653%
611	CENTENE CORP COMMON STOCK USD.001	0.029%	55.682%
612	BHP BILLITON PL	0.029%	55.711%
613	KONINKLIJKE AHO	0.029%	55.741%
614	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.029%	55.770%
615	SEVEN GENERATIO	0.029%	55.799%
616	LAM RESEARCH CORP COMMON STOCK USD.001	0.029%	55.829%
617	SOLVAY	0.029%	55.858%
618	ROLLS-ROYCE GRO	0.029%	55.887%
619	EASTMAN CHEMICA	0.029%	55.916%
620	APPLE INC SR UNSECURED 02/27 3.35	0.029%	55.945%
621	TOROMONT INDS L	0.029%	55.974%
622	STATOIL ASA	0.029%	56.004%
623	NUCOR CORP	0.029%	56.033%
624	ASAHI KASEI COR	0.029%	56.062%
625	SAPUTO GROUP IN	0.029%	56.090%
626	SCHWAB(CHARLES)	0.029%	56.119%
627	LOCKHEED MARTIN	0.029%	56.148%
628	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.029%	56.177%
629	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.029%	56.206%
630	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.029%	56.234%
631	HARTFORD FINANC	0.029%	56.263%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	SCENTRE GROUP	0.029%	56.292%
633	ELI LILLY + CO COMMON STOCK	0.029%	56.320%
634	TRANSALTA CORP COMMON STOCK	0.029%	56.349%
635	INTER PIPELINE	0.029%	56.377%
636	PROGRESSIVE CORP COMMON STOCK USD1.0	0.028%	56.406%
637	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.028%	56.434%
638	REPSOL SA	0.028%	56.462%
639	KEYERA CORP	0.028%	56.491%
640	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.028%	56.519%
641	PRICELINE GROUP	0.028%	56.547%
642	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.028%	56.575%
643	CRH	0.028%	56.603%
644	CSX CORP 3.7% 3	0.028%	56.631%
645	KREDITANST FUER	0.028%	56.659%
646	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.028%	56.687%
647	METLIFE INC SR UNSECURED 02/21 4.75	0.028%	56.715%
648	ALGONQUIN POWER	0.028%	56.743%
649	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.028%	56.771%
650	PEYTO EXPLORATI	0.028%	56.799%
651	ALTAGAS LTD	0.028%	56.827%
652	TAIWAN SEMICOND	0.028%	56.855%
653	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.028%	56.883%
654	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.028%	56.911%
655	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.028%	56.939%
656	MACDONALD DETTW	0.028%	56.966%
657	DETOUR GOLD COR	0.028%	56.994%
658	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.028%	57.022%
659	SCOTTISH AND SO	0.028%	57.049%
660	ORIX CORP	0.028%	57.077%
661	VINCI SA	0.027%	57.104%
662	CI FINANCIAL CO	0.027%	57.132%
663	STARBUCKS CORP	0.027%	57.159%
664	PANASONIC CORP	0.027%	57.187%
665	EURO FIN STABIL	0.027%	57.214%
666	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.027%	57.241%
667	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.027%	57.268%
668	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.027%	57.296%
669	ARCHER DANIELS	0.027%	57.323%
670	GENWORTH MI CAN	0.027%	57.350%
671	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.027%	57.377%
672	DSV A/S	0.027%	57.404%
673	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.027%	57.432%
674	RESTAURANT BRANDS INTERN COMMON STOCK	0.027%	57.459%
675	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.027%	57.486%
676	CANFOR CORPORAT	0.027%	57.513%
677	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.027%	57.540%
678	OPEN TEXT CORPO	0.027%	57.567%
679	PACIFIC GAS & E	0.027%	57.594%
680	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.027%	57.621%
681	AMERISOURCEBERG	0.027%	57.647%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	TIME WARNER INC	0.027%	57.674%
683	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.027%	57.701%
684	AIR PRODS & CHE	0.027%	57.727%
685	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.027%	57.754%
686	REALTY INCOME C	0.027%	57.780%
687	CIGNA CORP SR UNSECURED 02/22 4	0.026%	57.807%
688	DEVON ENERGY CORP COMMON STOCK USD.1	0.026%	57.833%
689	UNICREDIT SPA	0.026%	57.860%
690	CELESTICA INC COMMON STOCK NPV	0.026%	57.886%
691	COMMONWEALTH BA	0.026%	57.912%
692	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	0.026%	57.939%
693	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.026%	57.965%
694	GAP INC	0.026%	57.991%
695	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.026%	58.018%
696	INGERSOLL-RAND	0.026%	58.044%
697	TRANSCONTINENTA	0.026%	58.070%
698	GEELY AUTOMOBIL	0.026%	58.096%
699	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.026%	58.122%
700	PNC BANK NA 2.6	0.026%	58.149%
701	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.026%	58.175%
702	METRO INC	0.026%	58.201%
703	CENTERRA GOLD INC COMMON STOCK	0.026%	58.227%
704	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.026%	58.253%
705	VERIZON COMMUN	0.026%	58.279%
706	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.026%	58.305%
707	COUNTRY GARDEN	0.026%	58.331%
708	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.026%	58.356%
709	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.026%	58.382%
710	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.026%	58.408%
711	DR HORTON INC COMMON STOCK USD.01	0.026%	58.434%
712	CANADIAN APARTM	0.026%	58.459%
713	NEXTERA ENERGY INC COMMON STOCK USD.01	0.026%	58.485%
714	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.026%	58.511%
715	CHINA MOBILE	0.026%	58.536%
716	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	0.025%	58.562%
717	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.025%	58.587%
718	NORTHROP GRUMMA	0.025%	58.613%
719	GOODYEAR TIRE &	0.025%	58.638%
720	IGM FINANCIAL I	0.025%	58.664%
721	MACQUARIE GP LT	0.025%	58.689%
722	CARDINAL HEALTH	0.025%	58.714%
723	SUPERIOR PLUS C	0.025%	58.739%
724	MITSUBISHI CORP	0.025%	58.765%
725	BAXTER INTL INC	0.025%	58.790%
726	SEVEN & I HOLDI	0.025%	58.815%
727	OMNICOM GROUP I	0.025%	58.840%
728	TOKIO MARINE HL	0.025%	58.866%
729	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.025%	58.891%
730	MID AMERICA APARTMENT COMM REIT USD.01	0.025%	58.916%
731	LEGG MASON INC SR UNSECURED 03/26 4.75	0.025%	58.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	SIKA FINANZ AG	0.025%	58.966%
733	UNILEVER NV	0.025%	58.991%
734	M + T BANK CORP COMMON STOCK USD.5	0.025%	59.016%
735	US BANCORP SR UNSECURED 01/24 3.7	0.025%	59.040%
736	TELEFONICA SA	0.025%	59.065%
737	CREDIT SUISSE G	0.025%	59.090%
738	CA INC SR UNSECURED 03/27 4.7	0.025%	59.115%
739	NATIONWIDE B/S	0.025%	59.139%
740	OP CORPORATE BA	0.025%	59.164%
741	ALLY FINANCIAL INC COMMON STOCK USD.1	0.025%	59.189%
742	PARAMOUNT RESOU	0.025%	59.213%
743	MYLAN INC/PA	0.025%	59.238%
744	JM SMUCKER CO SR UNSECURED 03/20 2.5	0.025%	59.262%
745	INTESA SANPAOLO	0.024%	59.287%
746	EOG RESOURCES	0.024%	59.311%
747	RENAULT	0.024%	59.336%
748	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.024%	59.360%
749	HOST HOTELS &	0.024%	59.384%
750	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.024%	59.409%
751	LAFARGEHOLCIM L	0.024%	59.433%
752	BEST BUY CO INC	0.024%	59.457%
753	TEXTRON INC COMMON STOCK USD.125	0.024%	59.482%
754	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.024%	59.506%
755	STANDARD BANK G	0.024%	59.530%
756	ELECTRICITE DE	0.024%	59.554%
757	ENEL S.p.A.	0.024%	59.578%
758	STANDARD CHARTE	0.024%	59.603%
759	DOVER CORP	0.024%	59.627%
760	GIBSON ENERGY I	0.024%	59.651%
761	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.024%	59.675%
762	GGP INC REIT USD.01	0.024%	59.699%
763	DOMINION DIAMOND CORP COMMON STOCK	0.024%	59.723%
764	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.024%	59.747%
765	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.024%	59.771%
766	KEY BANK NA SR UNSECURED 06/25 3.3	0.024%	59.795%
767	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.024%	59.819%
768	EUROPEAN INVEST	0.024%	59.843%
769	L-BANK BW FOERD	0.024%	59.867%
770	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.024%	59.890%
771	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.024%	59.914%
772	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.024%	59.938%
773	LINDE AG	0.024%	59.962%
774	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.024%	59.985%
775	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.024%	60.009%
776	ENERFLEX LTD	0.024%	60.033%
777	APACHE CORP COMMON STOCK USD.625	0.024%	60.056%
778	INTL BANK FOR R	0.024%	60.080%
779	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.024%	60.103%
780	MUNCHENER RUCKV	0.024%	60.127%
781	EMERA INC.	0.024%	60.151%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	VIACOM INC CLASS B COMMON STOCK USD.001	0.024%	60.174%
783	INVESCO LTD COMMON STOCK USD.2	0.024%	60.198%
784	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.024%	60.221%
785	DBS GROUP HLDGS	0.024%	60.245%
786	CA INC COMMON STOCK USD.1	0.023%	60.268%
787	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.023%	60.292%
788	QUEST DIAGNOSTI	0.023%	60.315%
789	VORNADO REALTY TRUST REIT USD.04	0.023%	60.338%
790	NIELSEN HOLDING	0.023%	60.362%
791	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.023%	60.385%
792	NORDSTROM INC SR UNSECURED 05/20 4.75	0.023%	60.408%
793	HCP INC.	0.023%	60.431%
794	AT+T INC SR UNSECURED 05/25 3.4	0.023%	60.455%
795	AGEAS	0.023%	60.478%
796	LOWE'S COS INC	0.023%	60.501%
797	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.023%	60.524%
798	LLOYDS BANKING	0.023%	60.547%
799	HOUSING DEVEL F	0.023%	60.570%
800	MITSUBISHI ELEC	0.023%	60.593%
801	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.023%	60.616%
802	DEUTSCHE BANK A	0.023%	60.639%
803	CARMAX INC COMMON STOCK USD.5	0.023%	60.662%
804	GLAXOSMITHKLINE PLC SPON ADR ADR	0.023%	60.685%
805	MITSUBISHI UFJ FINL SPON ADR ADR	0.023%	60.708%
806	ROLLS ROYCE	0.023%	60.731%
807	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.023%	60.754%
808	MTN GROUP LTD	0.023%	60.777%
809	XPO LOGISTICS INC COMMON STOCK USD.001	0.023%	60.799%
810	CNOOC LTD	0.023%	60.822%
811	NORWEGIAN CRUIS	0.023%	60.845%
812	WESTFIELD CORP	0.023%	60.867%
813	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.023%	60.890%
814	REPUBLIC SERVIC	0.023%	60.912%
815	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.023%	60.935%
816	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.023%	60.957%
817	DUKE ENERGY CORP COMMON STOCK USD.001	0.022%	60.980%
818	SCHNEIDER SA	0.022%	61.002%
819	PERSIMMON PLC	0.022%	61.025%
820	NOKIA CORP	0.022%	61.047%
821	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.022%	61.069%
822	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.022%	61.092%
823	AIR LIQUIDE(L')	0.022%	61.114%
824	SWISS RE AG	0.022%	61.136%
825	BM&F BOVESPA SA	0.022%	61.158%
826	FNF GROUP TRACKING STK USD.0001	0.022%	61.180%
827	HUNTINGTON BANC	0.022%	61.203%
828	HSBC HOLDINGS P	0.022%	61.225%
829	KEYCORP	0.022%	61.247%
830	KOHL'S CORPORATI	0.022%	61.269%
831	GEN DYNAMICS CO	0.022%	61.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	BARCLAYS ADR-EA	0.022%	61.313%
833	DEERE + CO COMMON STOCK USD1.0	0.022%	61.335%
834	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	0.022%	61.357%
835	SOUTHERN CO SR UNSECURED 06/20 2.75	0.022%	61.379%
836	VERMILION ENERGY INC COMMON STOCK	0.022%	61.401%
837	DEUTSCHE LUFTHA	0.022%	61.423%
838	RELIANCE INDS	0.022%	61.444%
839	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.022%	61.466%
840	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.022%	61.488%
841	INTERFOR CORP	0.022%	61.510%
842	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.022%	61.531%
843	WOLTERS KLUWERS	0.022%	61.553%
844	ELDORADO GOLD CORP COMMON STOCK	0.022%	61.575%
845	RYDER SYSTEM IN	0.022%	61.596%
846	ZIMMER HLDGS IN	0.022%	61.618%
847	FUJITSU	0.022%	61.640%
848	VIVENDI SA	0.022%	61.661%
849	KOMMUNINVEST I	0.022%	61.683%
850	CALPINE CORP	0.022%	61.704%
851	ARCELORMITTAL	0.021%	61.726%
852	TAHOE RESOURCES INC COMMON STOCK	0.021%	61.747%
853	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.021%	61.769%
854	GOODMAN GROUP	0.021%	61.790%
855	PRUDENTIAL ADR	0.021%	61.811%
856	BOLIDEN AB	0.021%	61.833%
857	MITSUBISHI HVY	0.021%	61.854%
858	NEWELL BRANDS INC COMMON STOCK USD1.0	0.021%	61.875%
859	3M CO 0.375% 15	0.021%	61.896%
860	DEUTSCHE BANK A	0.021%	61.917%
861	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.021%	61.938%
862	LEGAL & GENERAL	0.021%	61.959%
863	STRYKER CORP SR UNSECURED 05/24 3.375	0.021%	61.980%
864	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.021%	62.001%
865	3I GROUP PLC	0.021%	62.022%
866	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.021%	62.043%
867	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.021%	62.065%
868	ANALOG DEVICES INC COMMON STOCK USD.167	0.021%	62.086%
869	ARCONIC INC COMMON STOCK	0.021%	62.106%
870	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.021%	62.127%
871	AMEREN CORP SR UNSECURED 11/20 2.7	0.021%	62.148%
872	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.021%	62.169%
873	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.021%	62.190%
874	SHIN-ETSU CHEM	0.021%	62.211%
875	TESCO PLC	0.021%	62.232%
876	ACTIVISION BLIZ	0.021%	62.253%
877	KDDI CORP	0.021%	62.274%
878	MULLEN GROUP LT	0.021%	62.294%
879	BOMBARDIER INC	0.021%	62.315%
880	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.021%	62.336%
881	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.021%	62.356%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	BORGWARNER INC COMMON STOCK USD.01	0.021%	62.377%
883	REINSURANCE GRO	0.021%	62.398%
884	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.021%	62.418%
885	STORA ENSO OYJ	0.021%	62.439%
886	SPARK INFRASTRU	0.021%	62.459%
887	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.021%	62.480%
888	PRICELINE GROUP	0.021%	62.501%
889	NEWMONT MINING CORP COMMON STOCK USD1.6	0.021%	62.521%
890	IVANHOE MINES L	0.021%	62.542%
891	PRAXAIR STK	0.021%	62.562%
892	ING GROEP NV 0.	0.021%	62.583%
893	OWENS CORNING COMMON STOCK USD.001	0.021%	62.604%
894	ERICSSON LM SR UNSECURED 05/22 4.125	0.021%	62.624%
895	METLIFE INC SR UNSECURED 04/24 3.6	0.020%	62.645%
896	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.020%	62.665%
897	SBA COMMUNICATIONS CORP REIT USD.01	0.020%	62.685%
898	GE CAPITAL EURO	0.020%	62.706%
899	PTT PUBLIC COMP	0.020%	62.726%
900	SSR MINING INC COMMON STOCK	0.020%	62.747%
901	AMETEK INC COMMON STOCK USD.01	0.020%	62.767%
902	L BRANDS INC COMPANY GUAR 02/22 5.625	0.020%	62.787%
903	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.020%	62.808%
904	ATOS ORIGIN SA	0.020%	62.828%
905	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.020%	62.848%
906	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.020%	62.869%
907	OVERSEA-CHINESE	0.020%	62.889%
908	CANON INC	0.020%	62.909%
909	RUSSEL METALS I	0.020%	62.929%
910	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.020%	62.949%
911	XEROX CORP COMMON STOCK USD1.0	0.020%	62.970%
912	ARKEMA	0.020%	62.990%
913	GENUINE PARTS C	0.020%	63.010%
914	SUNAC CHINA HLD	0.020%	63.030%
915	CBRE GROUP INC A COMMON STOCK USD.01	0.020%	63.050%
916	TELIASONERA AB	0.020%	63.070%
917	SKAND ENSKILDA	0.020%	63.091%
918	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	0.020%	63.111%
919	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.020%	63.131%
920	BUNGE LTD COMMON STOCK USD.01	0.020%	63.151%
921	ENDEAVOUR MININ	0.020%	63.171%
922	LIBERTY MUTUAL	0.020%	63.191%
923	KELLOGG CO 4% 1	0.020%	63.211%
924	LENNAR CORP CL	0.020%	63.231%
925	KOMATSU	0.020%	63.251%
926	FLEXTRONICS INT	0.020%	63.271%
927	HSBC USA INC SR UNSECURED 08/20 2.75	0.020%	63.291%
928	NATIONWIDE BLDG	0.020%	63.311%
929	MAZDA MOTOR COR	0.020%	63.331%
930	WILLIS TOWERS W	0.020%	63.351%
931	MARSH & MCLENNA	0.020%	63.371%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	STMICROELECTRON	0.020%	63.391%
933	MYLAN NV 3.125%	0.020%	63.411%
934	LKQ CORP COMMON STOCK USD.01	0.020%	63.430%
935	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	0.020%	63.450%
936	TRICAN WELL SER	0.020%	63.470%
937	BANCO SANTANDER SA SPON ADR ADR	0.020%	63.490%
938	VOLKSWAGEN LEAS	0.020%	63.510%
939	PETROCHINA CO	0.020%	63.529%
940	GENERAL ELECTRI	0.020%	63.549%
941	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.020%	63.569%
942	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.020%	63.589%
943	BAXTER INTL INC	0.020%	63.608%
944	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.020%	63.628%
945	HUNTSMAN CORP COMMON STOCK USD.01	0.020%	63.648%
946	LYONDELLBASELL	0.020%	63.667%
947	SWISSCOM AG	0.020%	63.687%
948	THERMO FISHER S	0.020%	63.706%
949	STRYKER CORP	0.020%	63.726%
950	STANDARD LIFE P	0.020%	63.746%
951	LG Electronics	0.020%	63.765%
952	ARAMARK COMMON STOCK USD.01	0.020%	63.785%
953	FIRSTSERVICE CORP COMMON STOCK	0.020%	63.804%
954	AES CORP/VA SR UNSECURED 07/21 7.375	0.020%	63.824%
955	CA INC 3.6% 01A	0.020%	63.843%
956	WESTROCK CO COMMON STOCK	0.019%	63.863%
957	SASOL	0.019%	63.882%
958	NORTHLAND POWER	0.019%	63.902%
959	BRITISH AMERICAN TOB SP ADR ADR	0.019%	63.921%
960	PHILIPS ELECTRO	0.019%	63.940%
961	COACH INC	0.019%	63.960%
962	MTU AERO ENGINE	0.019%	63.979%
963	HYATT HOTELS CO	0.019%	63.999%
964	QUEBECOR INC 'B	0.019%	64.018%
965	Banco Sabadell	0.019%	64.037%
966	HYUNDAI MOTOR C	0.019%	64.056%
967	JPMORGAN CHASE	0.019%	64.076%
968	ING GROEP NV	0.019%	64.095%
969	DEUTSCHE POST A	0.019%	64.114%
970	VODAFONE GROUP PLC SP ADR ADR	0.019%	64.133%
971	ENERCARE INC	0.019%	64.152%
972	AUTOLIV INC	0.019%	64.171%
973	DOMINION RES(VI	0.019%	64.190%
974	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.019%	64.210%
975	COOPERATIEVE RA	0.019%	64.229%
976	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	64.248%
977	UNILEVER NV	0.019%	64.267%
978	NORTHERN TRUST	0.019%	64.286%
979	NEW FLYER COMMO	0.019%	64.305%
980	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.019%	64.324%
981	ADIDAS AG	0.019%	64.343%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	ASHTeAD GROUP	0.019%	64.362%
983	CORUS ENTERTAIN	0.019%	64.381%
984	BARCLAYS PLC 1.	0.019%	64.400%
985	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.019%	64.419%
986	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.019%	64.438%
987	BECTON DICKINSON	0.019%	64.457%
988	COLGATE-PALMOLI	0.019%	64.476%
989	ANADARKO PETROL	0.019%	64.494%
990	NATIONAL AUSTRAL	0.019%	64.513%
991	SAMPO OYJ	0.019%	64.532%
992	DUKE REALTY CORP REIT USD.01	0.019%	64.551%
993	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.019%	64.570%
994	SUMITOMO MITSUI	0.019%	64.589%
995	REGENCY CENTERS CORP REIT USD.01	0.019%	64.607%
996	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.019%	64.626%
997	BP PLC SPONS ADR ADR	0.019%	64.645%
998	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.019%	64.664%
999	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.019%	64.682%
1000	BALL CORP COMPANY GUAR 03/22 5	0.019%	64.701%
1001	GAP INC/THE SR UNSECURED 04/21 5.95	0.019%	64.720%
1002	VF CORP SR UNSECURED 09/21 3.5	0.019%	64.738%
1003	EUROPEAN FIN ST	0.019%	64.757%
1004	NASDAQ INC SR UNSECURED 06/24 4.25	0.019%	64.776%
1005	TOREX GOLD RESO	0.019%	64.794%
1006	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.019%	64.813%
1007	MACY S INC COMMON STOCK USD.01	0.019%	64.832%
1008	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.019%	64.850%
1009	WESFARMERS LTD	0.019%	64.869%
1010	PREMIUM BRANDS	0.019%	64.887%
1011	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.019%	64.906%
1012	AON CORP COMPANY GUAR 09/20 5	0.019%	64.925%
1013	RADIANT OPTO EL	0.019%	64.943%
1014	BOUYGUES	0.019%	64.962%
1015	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.019%	64.980%
1016	LAND SECURITIES	0.019%	64.999%
1017	DOWDUPONT INC COMMON STOCK USD.01	0.019%	65.017%
1018	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.018%	65.036%
1019	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.018%	65.054%
1020	UDR INC REIT USD.01	0.018%	65.073%
1021	UNILEVER PLC SPONSORED ADR ADR	0.018%	65.091%
1022	POST HOLDINGS INC COMMON STOCK USD.01	0.018%	65.110%
1023	SL GREEN REALTY	0.018%	65.128%
1024	NETAPP INC.	0.018%	65.147%
1025	RYDER SYSTEM IN	0.018%	65.165%
1026	SUMITOMO CHEMIC	0.018%	65.183%
1027	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.018%	65.202%
1028	DANONE S.A. COM	0.018%	65.220%
1029	TAYLOR WIMPEY	0.018%	65.238%
1030	UNIVERSAL HLTH	0.018%	65.257%
1031	TELEPERFORMANCE	0.018%	65.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	LINCOLN NATL CO	0.018%	65.293%
1033	ONEOK INC	0.018%	65.312%
1034	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.018%	65.330%
1035	ONEX CORP SUB V	0.018%	65.348%
1036	AMGEN INC SR UNSECURED 11/21 3.875	0.018%	65.366%
1037	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.018%	65.385%
1038	AETNA INC 4.125	0.018%	65.403%
1039	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	0.018%	65.421%
1040	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.018%	65.439%
1041	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.018%	65.457%
1042	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.018%	65.476%
1043	TOTAL SA SPON ADR ADR	0.018%	65.494%
1044	WESTPAC BANKING	0.018%	65.512%
1045	ETRADE FINANCIA	0.018%	65.530%
1046	WR BERKLEY CORP	0.018%	65.548%
1047	TELECOM ITALIA	0.018%	65.566%
1048	DEN DANSKE BANK	0.018%	65.584%
1049	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.018%	65.603%
1050	EXTRA SPACE STO	0.018%	65.621%
1051	CHINA PETROLEUM	0.018%	65.639%
1052	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.018%	65.657%
1053	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.018%	65.675%
1054	EBAY INC SR UNSECURED 03/22 3.8	0.018%	65.693%
1055	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.018%	65.711%
1056	ADECCO SA	0.018%	65.729%
1057	SUN HUNG KAI PR	0.018%	65.747%
1058	AUST & NZ BANKI	0.018%	65.765%
1059	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.018%	65.783%
1060	ADOBE SYSTEMS I	0.018%	65.801%
1061	BAE SYSTEMS	0.018%	65.819%
1062	PVH CORP COMMON STOCK USD1.0	0.018%	65.837%
1063	HARRIS CORP	0.018%	65.855%
1064	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.018%	65.873%
1065	BORALEX INC CL	0.018%	65.891%
1066	BALL CORP	0.018%	65.909%
1067	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.018%	65.927%
1068	SOUTHERN CO	0.018%	65.945%
1069	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.018%	65.963%
1070	FRANCO NEVADA CORP COMMON STOCK	0.018%	65.981%
1071	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.018%	65.999%
1072	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.018%	66.017%
1073	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.018%	66.035%
1074	SUZUKI MOTOR CO	0.018%	66.053%
1075	NOKIA OYJ SR UNSECURED 06/22 3.375	0.018%	66.070%
1076	mitsui & co	0.018%	66.088%
1077	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.018%	66.106%
1078	QUALCOMM INC SR UNSECURED 05/22 3	0.018%	66.124%
1079	WM MORRISON SUP	0.018%	66.141%
1080	CHEVRON CORP SR UNSECURED 05/21 2.1	0.018%	66.159%
1081	KROGER CO SR UNSECURED 04/22 3.4	0.018%	66.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	VIACOM INC SR UNSECURED 12/21 3.875	0.018%	66.195%
1083	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.018%	66.212%
1084	IRON MOUNTAIN INC REIT USD.01	0.018%	66.230%
1085	NETAPP INC SR UNSECURED 06/21 3.375	0.018%	66.248%
1086	ANIXTER INC COMPANY GUAR 10/21 5.125	0.018%	66.265%
1087	BIOGEN INC SR UNSECURED 09/20 2.9	0.018%	66.283%
1088	RAGING RIVER EX	0.018%	66.301%
1089	LANXESS	0.018%	66.318%
1090	NIPPON STEEL CO	0.018%	66.336%
1091	MARTINREA INTER	0.018%	66.354%
1092	JOHNSON MATTHEY	0.018%	66.371%
1093	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.018%	66.389%
1094	ROPER TECHNOLOG	0.018%	66.407%
1095	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	0.018%	66.424%
1096	CLARIANT AG	0.018%	66.442%
1097	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	0.018%	66.459%
1098	LIBERTY BROADBAND C COMMON STOCK USD.01	0.018%	66.477%
1099	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	0.018%	66.494%
1100	HUNTINGTON NATI	0.018%	66.512%
1101	STATE STREET CORP SR UNSECURED 08/20 2.55	0.018%	66.529%
1102	AUTODESK INC SR UNSECURED 06/20 3.125	0.018%	66.547%
1103	MORGAN STANLEY	0.018%	66.565%
1104	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.018%	66.582%
1105	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.018%	66.600%
1106	SEMPRA ENERGY	0.018%	66.617%
1107	PNC BANK NA SR UNSECURED 07/20 2.6	0.018%	66.635%
1108	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.018%	66.652%
1109	JABIL CIRCUIT I	0.018%	66.670%
1110	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	0.017%	66.687%
1111	US BANCORP SR UNSECURED 01/22 2.625	0.017%	66.705%
1112	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.017%	66.722%
1113	UNUM GROUP SR UNSECURED 05/21 3	0.017%	66.740%
1114	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.017%	66.757%
1115	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	0.017%	66.775%
1116	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.017%	66.792%
1117	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.017%	66.809%
1118	MEG ENERGY CORP	0.017%	66.827%
1119	LONZA GROUP AG	0.017%	66.844%
1120	BAE SYSTEMS HLD	0.017%	66.862%
1121	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	0.017%	66.879%
1122	MIZUHO BANK LTD	0.017%	66.897%
1123	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.017%	66.914%
1124	LEGG MASON INC SR UNSECURED 07/19 2.7	0.017%	66.932%
1125	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.017%	66.949%
1126	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.017%	66.967%
1127	JOHN DEERE CAPI	0.017%	66.984%
1128	CITIGROUP INC SR UNSECURED 03/21 2.7	0.017%	67.001%
1129	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.017%	67.019%
1130	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.017%	67.036%
1131	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.017%	67.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.017%	67.071%
1133	AGCO CORP	0.017%	67.089%
1134	LOEWS CORP COMMON STOCK USD.01	0.017%	67.106%
1135	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.017%	67.123%
1136	US BANCORP SR UNSECURED 01/21 2.35	0.017%	67.141%
1137	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	0.017%	67.158%
1138	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.017%	67.175%
1139	CITIGROUP INC	0.017%	67.193%
1140	WALT DISNEY CO	0.017%	67.210%
1141	UTD RENTALS INC	0.017%	67.228%
1142	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	0.017%	67.245%
1143	AT+T INC SR UNSECURED 06/20 2.45	0.017%	67.262%
1144	QUANTA SERVICES	0.017%	67.280%
1145	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.017%	67.297%
1146	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	0.017%	67.314%
1147	NUVISTA ENERGY	0.017%	67.332%
1148	MCDONALD S CORP SR UNSECURED 05/20 2.2	0.017%	67.349%
1149	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.017%	67.366%
1150	COMERICA BANK SR UNSECURED 06/20 2.5	0.017%	67.384%
1151	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.017%	67.401%
1152	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.017%	67.418%
1153	SANTANDER HLDG	0.017%	67.436%
1154	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	0.017%	67.453%
1155	CONSTELLATION B	0.017%	67.470%
1156	ORBITAL ATK INC COMMON STOCK USD.01	0.017%	67.488%
1157	HARLEY DAVIDSON	0.017%	67.505%
1158	UNUM GROUP	0.017%	67.522%
1159	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.017%	67.540%
1160	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	0.017%	67.557%
1161	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.017%	67.574%
1162	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.017%	67.591%
1163	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.017%	67.609%
1164	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.017%	67.626%
1165	SECURE ENERGY S	0.017%	67.643%
1166	CANADIAN REAL E	0.017%	67.660%
1167	PAREX RESOURCES	0.017%	67.678%
1168	AVIVA PLC	0.017%	67.695%
1169	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.017%	67.712%
1170	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.017%	67.729%
1171	ALLIED PPTY,REI	0.017%	67.747%
1172	INGREDION INC COMMON STOCK USD.01	0.017%	67.764%
1173	ABBOTT LABORATORIES SR UNSECURED 03/20 2	0.017%	67.781%
1174	STARBUCKS CORP SR UNSECURED 02/21 2.1	0.017%	67.798%
1175	BP CAPITAL MARK	0.017%	67.815%
1176	TJX COS INC SR UNSECURED 06/21 2.75	0.017%	67.833%
1177	TREASURY WINE E	0.017%	67.850%
1178	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.017%	67.867%
1179	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.017%	67.884%
1180	SMART REAL ESTA	0.017%	67.901%
1181	NETEASE INC ADR ADR USD.0001	0.017%	67.918%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.017%	67.935%
1183	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.017%	67.953%
1184	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.017%	67.970%
1185	NASDAQ INC COMMON STOCK USD.01	0.017%	67.987%
1186	EMC CORP(MASS)	0.017%	68.004%
1187	NVIDIA CORP	0.017%	68.021%
1188	AON PLC	0.017%	68.038%
1189	HOLOGIC INC COMMON STOCK USD.01	0.017%	68.055%
1190	PERRIGO CO PLC	0.017%	68.072%
1191	MATTEL INC SR UNSECURED 08/21 2.35	0.017%	68.089%
1192	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.017%	68.106%
1193	RITCHIE BROS. A	0.017%	68.123%
1194	AUTONATION INC	0.017%	68.140%
1195	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.017%	68.157%
1196	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.017%	68.174%
1197	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.017%	68.191%
1198	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.017%	68.208%
1199	JANUS CAPITAL G	0.017%	68.225%
1200	HESS CORPORATIO	0.017%	68.241%
1201	PLAINS ALL AMER	0.017%	68.258%
1202	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	0.017%	68.275%
1203	INTL BUSINESS M	0.017%	68.292%
1204	IMPERIAL TOBACC	0.017%	68.309%
1205	KONINKLIJKE KPN	0.017%	68.326%
1206	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.017%	68.342%
1207	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.017%	68.359%
1208	TJX COS INC	0.017%	68.376%
1209	SMITHS GROUP	0.017%	68.393%
1210	FRESENIUS SE &	0.017%	68.409%
1211	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.017%	68.426%
1212	UTD THERAPEUTIC	0.017%	68.443%
1213	FRESENIUS MEDIC	0.017%	68.460%
1214	VESTAS WIND SYS	0.017%	68.476%
1215	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.017%	68.493%
1216	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.017%	68.510%
1217	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.017%	68.526%
1218	PETROBRAS PREFE	0.017%	68.543%
1219	HORMEL FOODS CORP COMMON STOCK USD.01465	0.017%	68.560%
1220	COTY INC CL A COMMON STOCK USD.01	0.017%	68.576%
1221	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.017%	68.593%
1222	SPIRIT AEROSYST	0.017%	68.610%
1223	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	0.017%	68.626%
1224	THOR INDUSTRIES INC COMMON STOCK USD.1	0.017%	68.643%
1225	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.017%	68.660%
1226	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.017%	68.676%
1227	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.017%	68.693%
1228	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.017%	68.709%
1229	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.017%	68.726%
1230	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.017%	68.742%
1231	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.017%	68.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	SANTANDER UK PLC SR UNSECURED 03/24 4	0.017%	68.776%
1233	AFFILIATED MNGR	0.017%	68.792%
1234	UBS GROUP FUNDING JERSEY COMPANY GUAR 144A 09/25 4.125	0.017%	68.809%
1235	MCKESSON CORP SR UNSECURED 03/24 3.796	0.016%	68.825%
1236	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.016%	68.842%
1237	CUMMINS INC	0.016%	68.858%
1238	STEEL DYNAMICS INC COMMON STOCK USD.005	0.016%	68.875%
1239	IBM CORP SR UNSECURED 02/24 3.625	0.016%	68.891%
1240	GRAN TIERRA ENE	0.016%	68.907%
1241	GIVAUDAN	0.016%	68.924%
1242	BLACKROCK INC SR UNSECURED 06/22 3.375	0.016%	68.940%
1243	JM SMUCKER CO/THE COMMON STOCK	0.016%	68.957%
1244	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.016%	68.973%
1245	SWATCH GROUP	0.016%	68.990%
1246	LAB CORP OF AME	0.016%	69.006%
1247	VALEO SA	0.016%	69.023%
1248	BELLWAY	0.016%	69.039%
1249	NRG ENERGY	0.016%	69.055%
1250	UBISOFT ENTERTA	0.016%	69.072%
1251	SMURFIT KAPPA P	0.016%	69.088%
1252	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.016%	69.105%
1253	AETNA INC SR UNSECURED 11/24 3.5	0.016%	69.121%
1254	EXCHANGE INCOME	0.016%	69.137%
1255	MASTERCARD INC SR UNSECURED 04/24 3.375	0.016%	69.154%
1256	STATE STREET CORP SR UNSECURED 08/25 3.55	0.016%	69.170%
1257	AMGEN INC SR UNSECURED 05/24 3.625	0.016%	69.186%
1258	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.016%	69.203%
1259	MEDTRONIC INC 3	0.016%	69.219%
1260	BAT INTL FINANC	0.016%	69.235%
1261	POLSKI KON NAF	0.016%	69.252%
1262	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.016%	69.268%
1263	FORTESCUE METAL	0.016%	69.285%
1264	CELGENE CORP SR UNSECURED 05/24 3.625	0.016%	69.301%
1265	ATCO LTD CL I N	0.016%	69.317%
1266	BOC HONG KONG H	0.016%	69.334%
1267	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.016%	69.350%
1268	CORNING INC SR UNSECURED 08/20 4.25	0.016%	69.366%
1269	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.016%	69.383%
1270	CNH INDUSTRIAL	0.016%	69.399%
1271	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.016%	69.415%
1272	ARROW ELECTRONI	0.016%	69.432%
1273	BRITISH LAND CO	0.016%	69.448%
1274	DUFREY AG-REG	0.016%	69.464%
1275	AVNET INC SR UNSECURED 04/26 4.625	0.016%	69.480%
1276	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.016%	69.497%
1277	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.016%	69.513%
1278	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.016%	69.529%
1279	LOEWS CORP SR UNSECURED 04/26 3.75	0.016%	69.546%
1280	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.016%	69.562%
1281	MOSAIC CO SR UNSECURED 11/23 4.25	0.016%	69.578%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.016%	69.595%
1283	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.016%	69.611%
1284	SEGRO PLC	0.016%	69.627%
1285	ASSURANT INC	0.016%	69.643%
1286	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.016%	69.660%
1287	JONES LANG LASA	0.016%	69.676%
1288	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.016%	69.692%
1289	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.016%	69.708%
1290	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.016%	69.725%
1291	CHINA O/SEAS LA	0.016%	69.741%
1292	MARKEL CORP COMMON STOCK	0.016%	69.757%
1293	SUMITOMO ELEC I	0.016%	69.773%
1294	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.016%	69.789%
1295	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.016%	69.806%
1296	CARPENTER TECHN	0.016%	69.822%
1297	PENTAIR PLC	0.016%	69.838%
1298	QUALCOMM INC SR UNSECURED 05/25 3.45	0.016%	69.854%
1299	COACH INC SR UNSECURED 04/25 4.25	0.016%	69.870%
1300	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.016%	69.887%
1301	TRINITY INDS	0.016%	69.903%
1302	STATOIL ASA COMPANY GUAR 01/22 3.15	0.016%	69.919%
1303	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.016%	69.935%
1304	HSBC USA INC SR UNSECURED 06/24 3.5	0.016%	69.951%
1305	STATE STREET CORP SR UNSECURED 12/24 3.3	0.016%	69.967%
1306	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.016%	69.984%
1307	ANTHEM INC	0.016%	70.000%
1308	MANITOBA PROVIN	0.016%	70.016%
1309	KLEPIERRE	0.016%	70.032%
1310	HEWLETT PACKARD	0.016%	70.048%
1311	COMERICA INC	0.016%	70.064%
1312	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.016%	70.080%
1313	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.016%	70.097%
1314	T MOBILE USA INC COMPANY GUAR 04/22 4	0.016%	70.113%
1315	OSHKOSH CORP COMMON STOCK USD.01	0.016%	70.129%
1316	AMP LIMITED	0.016%	70.145%
1317	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.016%	70.161%
1318	KROTON EDUCACIO	0.016%	70.177%
1319	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	0.016%	70.193%
1320	VISA INC SR UNSECURED 12/25 3.15	0.016%	70.209%
1321	UNUM GROUP	0.016%	70.225%
1322	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.016%	70.241%
1323	ERSTE GROUP BAN	0.016%	70.257%
1324	GECINA SA	0.016%	70.273%
1325	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.016%	70.289%
1326	AECON GROUP INC	0.016%	70.306%
1327	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.016%	70.322%
1328	LABRADOR IRON O	0.016%	70.338%
1329	BERKSHIRE HAT E	0.016%	70.354%
1330	BANK TOKYO-MIT	0.016%	70.370%
1331	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.016%	70.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	TIFFANY & CO	0.016%	70.402%
1333	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.016%	70.418%
1334	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.016%	70.434%
1335	HP INC COMMON STOCK USD.01	0.016%	70.450%
1336	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.016%	70.466%
1337	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.016%	70.481%
1338	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.016%	70.497%
1339	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.016%	70.513%
1340	DEUTSCHE BK AG	0.016%	70.529%
1341	CME GROUP INC SR UNSECURED 03/25 3	0.016%	70.545%
1342	PFIZER INC SR UNSECURED 12/26 3	0.016%	70.561%
1343	JUNIPER NETWORK	0.016%	70.577%
1344	AIRGAS INC COMPANY GUAR 08/20 3.05	0.016%	70.593%
1345	A.P. MOLLER-MAE	0.016%	70.609%
1346	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.016%	70.625%
1347	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.016%	70.640%
1348	NORBORD INC COMMON STOCK	0.016%	70.656%
1349	AEON CO., LTD	0.016%	70.672%
1350	BECTION DICKINSON AND CO SR UNSECURED 11/21 3.125	0.016%	70.688%
1351	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.016%	70.704%
1352	CITIGROUP INC SR UNSECURED 04/25 3.3	0.016%	70.720%
1353	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.016%	70.735%
1354	EATON CORP COMPANY GUAR 11/22 2.75	0.016%	70.751%
1355	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.016%	70.767%
1356	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.016%	70.783%
1357	ORACLE CORP SR UNSECURED 10/22 2.5	0.016%	70.799%
1358	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.016%	70.814%
1359	TOYOTA TSUSHO C	0.016%	70.830%
1360	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.016%	70.846%
1361	EXELON CORP SR UNSECURED 04/26 3.4	0.016%	70.862%
1362	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.016%	70.878%
1363	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.016%	70.893%
1364	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.016%	70.909%
1365	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.016%	70.925%
1366	PULTEGROUP INC.	0.016%	70.940%
1367	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.016%	70.956%
1368	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.016%	70.972%
1369	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.016%	70.988%
1370	GRUPO MEXICO SA	0.016%	71.003%
1371	VIACOM INC SR UNSECURED 04/24 3.875	0.016%	71.019%
1372	MARKS & SPENCER	0.016%	71.035%
1373	BLUESCOPE STEEL	0.016%	71.051%
1374	NTT DOCOMO INC	0.016%	71.066%
1375	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.016%	71.082%
1376	STATOIL ASA COMPANY GUAR 01/23 2.45	0.016%	71.097%
1377	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.016%	71.113%
1378	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.016%	71.129%
1379	KINGSPAN GROUP	0.016%	71.144%
1380	CARREFOUR SA	0.016%	71.160%
1381	AGILENT TECHNOL	0.016%	71.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	PETROBRAS COMMO	0.016%	71.191%
1383	KONINKLIJKE DSM	0.016%	71.207%
1384	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.016%	71.222%
1385	CSL LIMITED	0.016%	71.238%
1386	KELT EXPLORATIO	0.016%	71.253%
1387	CASCADES INC	0.016%	71.269%
1388	NORDSTROM INC	0.016%	71.285%
1389	MS&AD INSURANCE	0.016%	71.300%
1390	SESA STERLITE	0.016%	71.316%
1391	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.016%	71.331%
1392	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	0.016%	71.347%
1393	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.016%	71.362%
1394	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.016%	71.378%
1395	DAI-CHI LIFE	0.016%	71.393%
1396	SWEDBANK AB	0.015%	71.409%
1397	LG CHEM LTD	0.015%	71.424%
1398	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.015%	71.440%
1399	GREAT CANADIAN	0.015%	71.455%
1400	FEDERAL REALTY INVS TRUST REIT USD.01	0.015%	71.471%
1401	NESTE OIL OYJ	0.015%	71.486%
1402	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.015%	71.502%
1403	PARKLAND FUEL C	0.015%	71.517%
1404	NATIONAL OILWEL	0.015%	71.532%
1405	RECKITT BENCKIS	0.015%	71.548%
1406	SHOPIFY INC CLASS A COMMON STOCK	0.015%	71.563%
1407	WESTERN FOREST	0.015%	71.579%
1408	ELECTR DE FRANC	0.015%	71.594%
1409	CHINA MERCHANTS	0.015%	71.609%
1410	Cineplex Inc.	0.015%	71.625%
1411	UNIONE DI BAN.	0.015%	71.640%
1412	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.015%	71.655%
1413	BOEING CO SR UNSECURED 03/25 2.5	0.015%	71.671%
1414	MORGAN STANLEY	0.015%	71.686%
1415	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.015%	71.701%
1416	REXEL PROMESSES	0.015%	71.717%
1417	PRECISION DRILLING CORP COMMON STOCK	0.015%	71.732%
1418	LG DISPLAY CO	0.015%	71.747%
1419	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	0.015%	71.762%
1420	SPRINT CORP COMMON STOCK USD.01	0.015%	71.778%
1421	YAMAHA MOTOR CO	0.015%	71.793%
1422	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.015%	71.808%
1423	ALBEMARLE CORP	0.015%	71.823%
1424	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.015%	71.839%
1425	GKN PLC	0.015%	71.854%
1426	SENSATA TECHNOL	0.015%	71.869%
1427	CDN UTILS LTD N	0.015%	71.884%
1428	MICROSEMI	0.015%	71.900%
1429	AMGEN INC	0.015%	71.915%
1430	BARRATT DEVEL	0.015%	71.930%
1431	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.015%	71.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	STOCKLAND TRUST	0.015%	71.960%
1433	TOSOH CORP	0.015%	71.975%
1434	ARCONIC INC SR UNSECURED 02/22 5.87	0.015%	71.991%
1435	TORCHMARK CORP COMMON STOCK USD1.0	0.015%	72.006%
1436	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	0.015%	72.021%
1437	SAINSBURY (J) P	0.015%	72.036%
1438	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.015%	72.051%
1439	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.015%	72.066%
1440	OLIN CORP	0.015%	72.081%
1441	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.015%	72.097%
1442	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.015%	72.112%
1443	DANA HOLDING CO	0.015%	72.127%
1444	INTERNATIONAL G	0.015%	72.142%
1445	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.015%	72.157%
1446	BANK RAKYAT IND	0.015%	72.172%
1447	TARGET CORP SR UNSECURED 04/26 2.5	0.015%	72.187%
1448	ESSITY AKTIEBOL	0.015%	72.202%
1449	FAURECIA	0.015%	72.217%
1450	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	72.232%
1451	BCO BRADESCO,AD	0.015%	72.247%
1452	SVENSKA HANDELS	0.015%	72.262%
1453	BORAL LIMITED	0.015%	72.277%
1454	AECOM COMMON STOCK USD.01	0.015%	72.292%
1455	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.015%	72.307%
1456	DELL TECHNOLOGIES INC CL V TRACKING STK	0.015%	72.322%
1457	DEXUS PROPERTY	0.015%	72.337%
1458	PRETIUM RESOURC	0.015%	72.352%
1459	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.015%	72.366%
1460	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.015%	72.381%
1461	CAMDEN PROPERTY	0.015%	72.396%
1462	CBS CORP COMPANY GUAR 01/27 2.9	0.015%	72.411%
1463	SHIRE PLC	0.015%	72.426%
1464	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.015%	72.441%
1465	ECOLAB INC COMMON STOCK USD1.0	0.015%	72.455%
1466	BANK LEUMI LE-I	0.015%	72.470%
1467	STEINHOFF INTER	0.015%	72.485%
1468	NESTLE FINANCE	0.015%	72.500%
1469	GENERAL MILLS I	0.015%	72.515%
1470	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.015%	72.529%
1471	RICE ENERGY INC COMMON STOCK USD.01	0.015%	72.544%
1472	MICHAEL KORS HO	0.015%	72.559%
1473	COMMERZBANK AG	0.015%	72.574%
1474	SYNNEX CORP COMMON STOCK USD.001	0.015%	72.588%
1475	MANPOWER INC	0.015%	72.603%
1476	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	0.015%	72.618%
1477	SCOR	0.015%	72.633%
1478	KROGER CO SR UNSECURED 01/21 3.3	0.015%	72.647%
1479	SANDSTORM GOLD	0.015%	72.662%
1480	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.015%	72.677%
1481	HARLEY DAVIDSON	0.015%	72.692%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	AIR LEASE CORP	0.015%	72.706%
1483	ITOCHU CORP	0.015%	72.721%
1484	CBS CORP COMPANY GUAR 01/25 3.5	0.015%	72.736%
1485	NAVIENT CORP COMMON STOCK USD.01	0.015%	72.750%
1486	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.015%	72.765%
1487	CARLISLE COS IN	0.015%	72.780%
1488	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.015%	72.794%
1489	UTD MICRO ELECT	0.015%	72.809%
1490	WH GROUP LTD	0.015%	72.823%
1491	FERRARI NV	0.015%	72.838%
1492	UNI-SELECT INC	0.015%	72.853%
1493	CAIXABANK	0.015%	72.867%
1494	ELISA OYJ-A	0.014%	72.882%
1495	PRAIRIESKY ROYA	0.014%	72.896%
1496	ASSURANT INC COMMON STOCK USD.01	0.014%	72.910%
1497	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.014%	72.925%
1498	BIRCHCLIFF ENER	0.014%	72.939%
1499	DENSO CORP	0.014%	72.954%
1500	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.014%	72.968%
1501	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.014%	72.983%
1502	ARRIS INTERNATI	0.014%	72.997%
1503	AIRBUS GROUP NV	0.014%	73.011%
1504	COMMERCE BANCSH	0.014%	73.026%
1505	VULCAN MATERIAL	0.014%	73.040%
1506	MURATA MFG CO	0.014%	73.054%
1507	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.014%	73.069%
1508	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.014%	73.083%
1509	MKS INSTRUMENTS INC COMMON STOCK	0.014%	73.097%
1510	OMV AG	0.014%	73.112%
1511	UNITED OVERSEAS	0.014%	73.126%
1512	S+P GLOBAL INC COMMON STOCK USD1.0	0.014%	73.140%
1513	XEROX CORP 2.75	0.014%	73.155%
1514	FREEHOLD ROYALT	0.014%	73.169%
1515	BROTHERIndustr	0.014%	73.183%
1516	K&S AG	0.014%	73.197%
1517	STELLA JONES IN	0.014%	73.212%
1518	NOBLE ENERGY IN	0.014%	73.226%
1519	SONOCO PRODUCTS	0.014%	73.240%
1520	ROCKWELL AUTO	0.014%	73.254%
1521	TUI AG	0.014%	73.268%
1522	KION GROUP AG	0.014%	73.282%
1523	AMADEUS IT HLDG	0.014%	73.296%
1524	TOLL BROTHERS INC COMMON STOCK USD.01	0.014%	73.310%
1525	INFINEON TECHNO	0.014%	73.324%
1526	MELROSEIndustr	0.014%	73.338%
1527	VICINITY CENTER	0.014%	73.353%
1528	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.014%	73.367%
1529	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.014%	73.381%
1530	JFE HOLDINGS IN	0.014%	73.395%
1531	ROSS STORES INC	0.014%	73.409%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	SOMPO JAPAN NIP	0.014%	73.423%
1533	SK ENERGY CO LT	0.014%	73.437%
1534	INTL BK RECON &	0.014%	73.451%
1535	EVEREST RE GROU	0.014%	73.465%
1536	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.014%	73.479%
1537	COMMONWEALTH BA	0.014%	73.493%
1538	FOREST CITY REALTY TRUST A REIT USD.01	0.014%	73.507%
1539	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	0.014%	73.521%
1540	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.014%	73.535%
1541	KIMCO REALTY	0.014%	73.549%
1542	ASIAN DEVELOPME	0.014%	73.562%
1543	COMMONWEALTH BA	0.014%	73.576%
1544	CREDIT AGRICOLE	0.014%	73.590%
1545	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.014%	73.604%
1546	GENTEX CORP COMMON STOCK USD.06	0.014%	73.618%
1547	AMER ELEC POWER	0.014%	73.632%
1548	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.014%	73.646%
1549	FISCHER(GEORG)A	0.014%	73.660%
1550	TORAY INDS INC	0.014%	73.674%
1551	SK C&C CO LTD	0.014%	73.688%
1552	INTERTEK TESTIN	0.014%	73.702%
1553	CARLSBERG	0.014%	73.715%
1554	BALOISE- HOLDIN	0.014%	73.729%
1555	AISIN SEIKI CO	0.014%	73.743%
1556	BERKELEY GROUP	0.014%	73.757%
1557	ADIENT PLC	0.014%	73.771%
1558	BEMIS CO INC	0.014%	73.785%
1559	JULIUS BAER GRO	0.014%	73.798%
1560	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.014%	73.812%
1561	NEC CORP	0.014%	73.826%
1562	INNERGEX RENEWA	0.014%	73.840%
1563	ENSIGN ENERGY S	0.014%	73.853%
1564	SBERBANK OF RUS	0.014%	73.867%
1565	PACWEST BANCORP COMMON STOCK	0.014%	73.881%
1566	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.014%	73.895%
1567	MARTIN MARIETTA	0.014%	73.908%
1568	NASPERS LIMITED	0.014%	73.922%
1569	SEMAFO INC COMM	0.014%	73.936%
1570	MITEL NETWORKS	0.014%	73.950%
1571	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.014%	73.963%
1572	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.014%	73.977%
1573	BRUNSWICK CORP	0.014%	73.990%
1574	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.014%	74.004%
1575	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.014%	74.018%
1576	GPT GROUP	0.014%	74.031%
1577	MURPHY OIL CORP	0.014%	74.045%
1578	ASML HOLDING NV	0.014%	74.058%
1579	WR BERKLEY CORP COMMON STOCK USD.2	0.014%	74.072%
1580	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	0.014%	74.085%
1581	SIGNET JEWELERS	0.013%	74.099%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.013%	74.112%
1583	HAMMERSON	0.013%	74.126%
1584	SUN COMMUNITIES INC REIT USD.01	0.013%	74.139%
1585	NATIONAL RETAIL PROPERTIES REIT USD.01	0.013%	74.153%
1586	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	0.013%	74.166%
1587	CITIC LTD	0.013%	74.180%
1588	SLM CORP COMMON STOCK USD.2	0.013%	74.193%
1589	FIRST CAPITAL R	0.013%	74.207%
1590	PERRIGO FIN UNL	0.013%	74.220%
1591	APTARGROUP INC COMMON STOCK USD.01	0.013%	74.234%
1592	DNB NOR ASA	0.013%	74.247%
1593	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.013%	74.260%
1594	TDK CORP	0.013%	74.274%
1595	RANDGOLD RESOUR	0.013%	74.287%
1596	NORDEA BANK AB	0.013%	74.301%
1597	HEXCEL CORP COMMON STOCK USD.01	0.013%	74.314%
1598	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.013%	74.327%
1599	GARMIN LTD.	0.013%	74.340%
1600	CAPITAL POWER C	0.013%	74.354%
1601	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.013%	74.367%
1602	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.013%	74.380%
1603	FIRST HORIZON N	0.013%	74.393%
1604	SNAP-ON INC	0.013%	74.407%
1605	MARATHON OIL CO	0.013%	74.420%
1606	HDFC BANK LTD	0.013%	74.433%
1607	COMINAR REAL ES	0.013%	74.446%
1608	DELPHI AUTOMOTI	0.013%	74.459%
1609	MASTEC INC	0.013%	74.472%
1610	NATIONAL GRID PLC SP ADR ADR	0.013%	74.486%
1611	GALP ENERGIA	0.013%	74.499%
1612	VEREIT INC REIT USD.01	0.013%	74.512%
1613	HALLIBURTON CO	0.013%	74.525%
1614	KIMBERLY-CLARK	0.013%	74.538%
1615	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.013%	74.551%
1616	TORC OIL & GAS	0.013%	74.564%
1617	CHINA UNICOM LT	0.013%	74.577%
1618	DOUGLAS EMMETT INC REIT USD.01	0.013%	74.590%
1619	UMICORE	0.013%	74.603%
1620	NIPPON BUILDING	0.013%	74.616%
1621	SANLAM LIMITED	0.013%	74.630%
1622	ASSURED GUARANT	0.013%	74.643%
1623	COOPER COS INC	0.013%	74.656%
1624	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.013%	74.669%
1625	SANDVIK AB	0.013%	74.682%
1626	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.013%	74.695%
1627	AGRICULTURAL BK	0.013%	74.708%
1628	AUTODESK INC SR UNSECURED 12/22 3.6	0.013%	74.721%
1629	ELECTRONIC ARTS	0.013%	74.734%
1630	FIRST SOLAR INC	0.013%	74.746%
1631	APARTMENT INVT + MGMT CO A REIT USD.01	0.013%	74.759%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	RESONA HOLDINGS	0.013%	74.772%
1633	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.013%	74.785%
1634	Arch Capital Gr	0.013%	74.798%
1635	KNIGHT THERAPEU	0.013%	74.811%
1636	TERADYNE INC	0.013%	74.824%
1637	SANDERSON FARMS INC COMMON STOCK USD1.0	0.013%	74.837%
1638	ECN CAPITAL COR	0.013%	74.849%
1639	TATA MOTORS LTD	0.013%	74.862%
1640	STATE STREET CORP SR UNSECURED 05/21 1.95	0.013%	74.875%
1641	BEMIS COMPANY COMMON STOCK USD.1	0.013%	74.888%
1642	EXELON CORP COMMON STOCK	0.013%	74.901%
1643	HALMA	0.013%	74.914%
1644	COLFAX CORP	0.013%	74.926%
1645	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.013%	74.939%
1646	KILROY REALTY C	0.013%	74.952%
1647	GAS NATURAL SDG	0.013%	74.965%
1648	LAS VEGAS SANDS	0.013%	74.977%
1649	NEVSUN RESOURCES LTD COMMON STOCK	0.013%	74.990%
1650	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.013%	75.003%
1651	SHOWA DENKO KK	0.013%	75.016%
1652	EQUIFAX INC	0.013%	75.028%
1653	GAMING AND LEISURE PROPERTIE REIT	0.013%	75.041%
1654	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.013%	75.054%
1655	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.013%	75.067%
1656	RHEINMETALL AG	0.013%	75.079%
1657	DARDEN RESTAURA	0.013%	75.092%
1658	AEGON N.V.	0.013%	75.105%
1659	RANDSTAD HOLDIN	0.013%	75.117%
1660	INFOSYS TECHNOL	0.013%	75.130%
1661	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.013%	75.142%
1662	HUDSON'S BAY CO	0.013%	75.155%
1663	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.013%	75.168%
1664	PG&E CORP	0.013%	75.180%
1665	DOREL INDS INC	0.013%	75.193%
1666	MINEBEA CO	0.013%	75.205%
1667	RENAISSANCE RE	0.013%	75.218%
1668	SONY CORP SPONSORED ADR ADR	0.013%	75.230%
1669	JYSKE BANK A/S	0.013%	75.243%
1670	GALAPAGOS NV	0.013%	75.256%
1671	TAKEDA PHARMACE	0.013%	75.268%
1672	SEKISUI CHEMICA	0.013%	75.281%
1673	BARD(CR)INC	0.013%	75.293%
1674	HILL ROM HOLDINGS INC COMMON STOCK	0.013%	75.306%
1675	HYDRO ONE LTD	0.013%	75.318%
1676	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.012%	75.331%
1677	HENRY SCHEIN CO	0.012%	75.343%
1678	CBOE HOLDINGS INC COMMON STOCK	0.012%	75.356%
1679	ROYAL DUTCH SH-	0.012%	75.368%
1680	HEALTHSOUTH CORP COMMON STOCK USD.01	0.012%	75.380%
1681	EPR PROPERTIES REIT USD.01	0.012%	75.393%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	ALCOA CORP COMMON STOCK USD.01	0.012%	75.405%
1683	BAIDU INC SPON ADR ADR USD.00005	0.012%	75.418%
1684	AMDOCS LTD COMMON STOCK GBP.0001	0.012%	75.430%
1685	RSA INSURANCE G	0.012%	75.443%
1686	LOJAS RENNER SA	0.012%	75.455%
1687	ATS AUTOMATION	0.012%	75.467%
1688	BNP PARIBAS SR UNSECURED 05/20 2.375	0.012%	75.480%
1689	MACERICH CO	0.012%	75.492%
1690	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.012%	75.504%
1691	EIFPAGE SA	0.012%	75.517%
1692	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.012%	75.529%
1693	IPG PHOTONICS C	0.012%	75.541%
1694	WESTSHORE TERMI	0.012%	75.554%
1695	LIBERTY PROPERTY TRUST REIT USD.001	0.012%	75.566%
1696	AALBERTS INDUST	0.012%	75.578%
1697	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	75.590%
1698	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.012%	75.603%
1699	WILLIAMS-SONOMA	0.012%	75.615%
1700	ENTEGRIS INC COMMON STOCK USD.01	0.012%	75.627%
1701	DIRECT LINE INS	0.012%	75.639%
1702	BANK OF NOVA SC	0.012%	75.651%
1703	NN GROUP NV	0.012%	75.664%
1704	DCT INDUSTRIAL TRUST INC REIT USD.01	0.012%	75.676%
1705	ROYAL MAIL PLC-	0.012%	75.688%
1706	TARGA RESOURCES CORP COMMON STOCK USD.001	0.012%	75.700%
1707	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.012%	75.712%
1708	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.012%	75.725%
1709	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.012%	75.737%
1710	UNILEVER CAP CO	0.012%	75.749%
1711	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.012%	75.761%
1712	XL GROUP LTD	0.012%	75.773%
1713	HOME CAP GRP IN	0.012%	75.785%
1714	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.012%	75.798%
1715	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.012%	75.810%
1716	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.012%	75.822%
1717	HIGHWOODS PROPE	0.012%	75.834%
1718	CYPRESS SEMICON	0.012%	75.846%
1719	CENTRICA PLC	0.012%	75.858%
1720	INTUIT INC COMMON STOCK USD.01	0.012%	75.871%
1721	AMKOR TECHNOLOG	0.012%	75.883%
1722	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.012%	75.895%
1723	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.012%	75.907%
1724	EAST WEST BANCORP INC COMMON STOCK USD.001	0.012%	75.919%
1725	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.012%	75.931%
1726	MOL HUNGARIAN O	0.012%	75.943%
1727	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.012%	75.955%
1728	WELLS FARGO & C	0.012%	75.967%
1729	INCHCAPE PLC	0.012%	75.980%
1730	MUFG AMERICAS H	0.012%	75.992%
1731	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.012%	76.004%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	EDF	0.012%	76.016%
1733	YES BANK LTD	0.012%	76.028%
1734	JSW STEEL LTD	0.012%	76.040%
1735	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.012%	76.052%
1736	COCA COLA HBC A	0.012%	76.064%
1737	CUBESMART REIT USD.01	0.012%	76.076%
1738	NORDEA BANK AB	0.012%	76.088%
1739	FLIR SYSTEMS INC COMMON STOCK USD.01	0.012%	76.100%
1740	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.012%	76.112%
1741	CHINA PETROLEUM	0.012%	76.124%
1742	FLUGHAFEN ZUERI	0.012%	76.136%
1743	CREDIT ACCEPTAN	0.012%	76.148%
1744	NOMURA HOLD INC	0.012%	76.160%
1745	UNIPER SE	0.012%	76.172%
1746	CHARTWELL RETIR	0.012%	76.183%
1747	MEGGITT	0.012%	76.195%
1748	CHRISTIAN HANSE	0.012%	76.207%
1749	GRANITE REAL ES	0.012%	76.219%
1750	PICC PROPERTY &	0.012%	76.231%
1751	SPIRAX-SARCO EN	0.012%	76.243%
1752	RAIFFEISEN BANK	0.012%	76.255%
1753	GN STORE NORD	0.012%	76.266%
1754	AKAMAI TECHNOLO	0.012%	76.278%
1755	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.012%	76.290%
1756	NEW WORLD DEVEL	0.012%	76.302%
1757	HANG SENG BANK	0.012%	76.314%
1758	FORTIVE CORP COMMON STOCK USD.01	0.012%	76.326%
1759	CYRUSONE INC REIT USD.01	0.012%	76.337%
1760	CHINA PHARMACEU	0.012%	76.349%
1761	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.012%	76.361%
1762	BCO BRADESCO,PR	0.012%	76.373%
1763	MEDIOBANCA SPA	0.012%	76.385%
1764	WOLSELEY PLC	0.012%	76.396%
1765	ORICA LIMITED	0.012%	76.408%
1766	HANA FINANCIAL	0.012%	76.420%
1767	MONDI PLC	0.012%	76.432%
1768	WESTERN POWER W	0.012%	76.443%
1769	JAPAN REAL ESTA	0.012%	76.455%
1770	SINOPHARM GROUP	0.012%	76.467%
1771	HOWARD HUGHES CORP/THE COMMON STOCK	0.012%	76.479%
1772	POSCO	0.012%	76.490%
1773	SALESFORCE.COM	0.012%	76.502%
1774	SIERRA WIRELESS INC COMMON STOCK	0.012%	76.514%
1775	L'OREAL	0.012%	76.526%
1776	OLD MUTUAL PLC	0.012%	76.537%
1777	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.012%	76.549%
1778	BAT INTL FINANC	0.012%	76.561%
1779	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	0.012%	76.572%
1780	FLUOR CORP COMMON STOCK USD.01	0.012%	76.584%
1781	WINPAK LTD	0.012%	76.596%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	ROBERT HALF INT	0.012%	76.607%
1783	SVENSKA HANDELS	0.012%	76.619%
1784	JEAN COUTU GRP	0.012%	76.631%
1785	STERIS PLC	0.012%	76.642%
1786	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.012%	76.654%
1787	PADDY POWER PLC	0.012%	76.666%
1788	EMCOR GROUP INC COMMON STOCK USD.01	0.012%	76.677%
1789	ACKERMANS & VAN	0.012%	76.689%
1790	EATON VANCE CORP COMMON STOCK USD.00390625	0.012%	76.701%
1791	BROWN + BROWN INC COMMON STOCK USD.1	0.012%	76.712%
1792	CHINA UNICOM	0.012%	76.724%
1793	AMPHENOL CORP	0.012%	76.735%
1794	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	76.747%
1795	BIG LOTS INC COMMON STOCK USD.01	0.012%	76.758%
1796	SUMITOMO CORP	0.012%	76.770%
1797	NORTH WEST CO I	0.012%	76.782%
1798	TEREX CORP	0.012%	76.793%
1799	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.012%	76.805%
1800	FIRSTSTRAND LIMIT	0.011%	76.816%
1801	APACHE CORP SR UNSECURED 04/22 3.25	0.011%	76.828%
1802	TECH DATA CORP COMMON STOCK USD.0015	0.011%	76.839%
1803	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.011%	76.850%
1804	CINTAS CORP	0.011%	76.862%
1805	MERLIN PROPERTI	0.011%	76.873%
1806	LAZARD LTD CL A COMMON STOCK USD.01	0.011%	76.885%
1807	CHINA COMMUNICA	0.011%	76.896%
1808	UCB	0.011%	76.908%
1809	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.011%	76.919%
1810	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.011%	76.931%
1811	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.011%	76.942%
1812	LOGMEIN INC COMMON STOCK USD.01	0.011%	76.953%
1813	VISTEON CORP COMMON STOCK	0.011%	76.965%
1814	CHINA RES BEIJI	0.011%	76.976%
1815	HISCOX LTD	0.011%	76.988%
1816	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.011%	76.999%
1817	LAGARDERE S.C.A	0.011%	77.010%
1818	SES GLOBAL	0.011%	77.022%
1819	ALARIS ROYALTY	0.011%	77.033%
1820	AMERCO COMMON STOCK USD.25	0.011%	77.045%
1821	NETFLIX INC COMMON STOCK USD.001	0.011%	77.056%
1822	WP CAREY INC REIT USD.001	0.011%	77.067%
1823	BURBERRY GROUP	0.011%	77.079%
1824	NSK	0.011%	77.090%
1825	KIRIN HOLDINGS	0.011%	77.101%
1826	MIDDLEBY CORP COMMON STOCK USD.01	0.011%	77.112%
1827	JAZZ PHARMACEUT	0.011%	77.124%
1828	CASEYS GEN STOR	0.011%	77.135%
1829	EXTENDED STAY AMERICA INC UNIT USD.01	0.011%	77.146%
1830	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.011%	77.158%
1831	ST JAMES PLACE	0.011%	77.169%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	PRIMERICA INC COMMON STOCK	0.011%	77.180%
1833	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.011%	77.191%
1834	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.011%	77.203%
1835	WEX INC COMMON STOCK USD.01	0.011%	77.214%
1836	EUTELSAT COMMUN	0.011%	77.225%
1837	ISUZU MOTORS	0.011%	77.236%
1838	INPEX CORPORATI	0.011%	77.247%
1839	XILINX INC	0.011%	77.259%
1840	TDC A/S	0.011%	77.270%
1841	SANOFI ADR ADR	0.011%	77.281%
1842	ZIONS BANCORP	0.011%	77.292%
1843	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.011%	77.303%
1844	LIBERTY VENTURES SER A TRACKING STK USD.01	0.011%	77.314%
1845	HP INC SR UNSECURED 12/21 4.65	0.011%	77.326%
1846	AXIS CAPITAL HO	0.011%	77.337%
1847	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.011%	77.348%
1848	WOODWARD INC COMMON STOCK USD.00292	0.011%	77.359%
1849	WINTRUST FINANCIAL CORP COMMON STOCK	0.011%	77.370%
1850	ESSENT GROUP LT	0.011%	77.381%
1851	BELDEN INC COMMON STOCK USD.01	0.011%	77.392%
1852	INFORMA PLC	0.011%	77.403%
1853	BANCO BBPM SPA	0.011%	77.414%
1854	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.011%	77.425%
1855	EXPEDIA INC COMMON STOCK USD.001	0.011%	77.437%
1856	PT UNITED TRACT	0.011%	77.448%
1857	LCI INDUSTRIES COMMON STOCK USD.01	0.011%	77.459%
1858	FINMECCANICA SP	0.011%	77.470%
1859	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.011%	77.481%
1860	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.011%	77.492%
1861	FLOWSERVE CORP COMMON STOCK USD1.25	0.011%	77.503%
1862	GROUP 4 SECURIC	0.011%	77.514%
1863	DREAM OFFICE RE	0.011%	77.525%
1864	AMS AG	0.011%	77.536%
1865	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	0.011%	77.547%
1866	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.011%	77.558%
1867	VOLKSWAGEN AG	0.011%	77.569%
1868	ASAHI GLASS CO	0.011%	77.580%
1869	SUMITOMO RLTY&D	0.011%	77.591%
1870	AAC TECHNOLOGIE	0.011%	77.602%
1871	GPO FIN BANORTE	0.011%	77.613%
1872	HEIDELBERGCEMEN	0.011%	77.624%
1873	FUJI HEAVY INDS	0.011%	77.635%
1874	WHITBREAD PLC	0.011%	77.646%
1875	USG CORP	0.011%	77.657%
1876	HANCOCK HOLDING	0.011%	77.668%
1877	TELEFLEX INC COMMON STOCK USD1.0	0.011%	77.678%
1878	XYLEM INC COMMON STOCK	0.011%	77.689%
1879	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.011%	77.700%
1880	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.011%	77.711%
1881	IDEMITSU KOSAN	0.011%	77.722%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	LONGFOR PROPERT	0.011%	77.733%
1883	GENTING BHD	0.011%	77.744%
1884	INTERDIGITAL IN	0.011%	77.755%
1885	BARNES GROUP INC COMMON STOCK USD.01	0.011%	77.766%
1886	ENAGAS	0.011%	77.776%
1887	LEIDOS HOLDINGS	0.011%	77.787%
1888	GALAXY ENTERTA	0.011%	77.798%
1889	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.011%	77.809%
1890	CRANE CO	0.011%	77.820%
1891	SAFRAN SA	0.011%	77.831%
1892	NESTLE FINANCE	0.011%	77.841%
1893	ASSA ABLOY AB	0.011%	77.852%
1894	FLOWERS FOODS INC COMMON STOCK USD.01	0.011%	77.863%
1895	TRIMBLE INC COMMON STOCK	0.011%	77.874%
1896	SUNCORP GROUP	0.011%	77.884%
1897	COPA HOLDINGS S	0.011%	77.895%
1898	ALLEGHANY CORP COMMON STOCK USD1.0	0.011%	77.906%
1899	LENNAR CORP COMPANY GUAR 01/22 4.125	0.011%	77.916%
1900	YASKAWA ELEC CO	0.011%	77.927%
1901	CIRRUS LOGIC IN	0.011%	77.938%
1902	IBERIABANK CORP	0.011%	77.949%
1903	FMC CORP	0.011%	77.959%
1904	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.011%	77.970%
1905	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.011%	77.981%
1906	CORELOGIC INC COMMON STOCK USD1.0	0.011%	77.991%
1907	LEND LEASE CORP	0.011%	78.002%
1908	QORVO INC COMMON STOCK USD.0001	0.011%	78.012%
1909	HOME BANCSHARES INC COMMON STOCK USD.01	0.011%	78.023%
1910	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.011%	78.034%
1911	ANGLOGOLD ASHANTI SPON ADR ADR	0.011%	78.044%
1912	RICHELIEU HARDW	0.011%	78.055%
1913	LITHIA MOTORS INC CL A COMMON STOCK	0.011%	78.066%
1914	VWR CORP COMMON STOCK USD.01	0.011%	78.076%
1915	KINGBOARD CHEMI	0.011%	78.087%
1916	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.011%	78.097%
1917	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.011%	78.108%
1918	SUMITOMO HEAVY	0.011%	78.119%
1919	CONSOL ENERGY INC COMMON STOCK USD.01	0.011%	78.129%
1920	KEYCORP	0.011%	78.140%
1921	ZOETIS INC COMMON STOCK USD.01	0.011%	78.150%
1922	SHERWIN WILLIAM	0.011%	78.161%
1923	SUNNY OPTICAL T	0.011%	78.171%
1924	AMERICAN HOMES 4 RENT A REIT USD.01	0.011%	78.182%
1925	ROYAL BANK OF SCOT SPON ADR ADR	0.011%	78.193%
1926	SENIOR HOUSING PROP TRUST REIT USD.01	0.011%	78.203%
1927	ROYAL GOLD INC	0.011%	78.214%
1928	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.011%	78.224%
1929	A P MOLLER - MA	0.011%	78.235%
1930	HYUNDAI MOBIS	0.010%	78.245%
1931	GENPACT LIMITED	0.010%	78.256%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	FUJIFILM HLDGS	0.010%	78.266%
1933	CRED SUIS GP FU	0.010%	78.277%
1934	OSRAM LICHT AG	0.010%	78.287%
1935	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.010%	78.297%
1936	MARUBENI CORP	0.010%	78.308%
1937	HUMANA INC SR UNSECURED 10/19 2.625	0.010%	78.318%
1938	BARCLAYS AFRICA	0.010%	78.329%
1939	ENBRIDGE ENERGY	0.010%	78.339%
1940	BANKUNITED INC COMMON STOCK USD.01	0.010%	78.350%
1941	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.010%	78.360%
1942	PARK HOTELS + RESORTS INC REIT USD.01	0.010%	78.371%
1943	SBM OFFSHORE NV	0.010%	78.381%
1944	NEWCREST MINING	0.010%	78.392%
1945	ERICSSON LM-B S	0.010%	78.402%
1946	ALERE INC COMMON STOCK USD.001	0.010%	78.412%
1947	VF CORP	0.010%	78.423%
1948	EAGLE MATERIALS	0.010%	78.433%
1949	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.010%	78.444%
1950	SWISS LIFE HLDG	0.010%	78.454%
1951	WPX ENERGY INC COMMON STOCK	0.010%	78.464%
1952	DR PEPPER SNAPP	0.010%	78.475%
1953	CHIMEI INNOLUX	0.010%	78.485%
1954	MORNEAU SHEPELL	0.010%	78.495%
1955	MARVELL TECH GR	0.010%	78.506%
1956	FUBON FINANCIAL	0.010%	78.516%
1957	BANK HAPOALIM B	0.010%	78.526%
1958	FEDERATED INVES	0.010%	78.537%
1959	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.010%	78.547%
1960	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.010%	78.557%
1961	REXNORD CORP COMMON STOCK USD.01	0.010%	78.568%
1962	TWITTER INC COMMON STOCK USD.000005	0.010%	78.578%
1963	CARNIVAL PLC	0.010%	78.588%
1964	ASTELLAS PHARMA	0.010%	78.599%
1965	SYNOPTIS INC	0.010%	78.609%
1966	AVNET INC	0.010%	78.619%
1967	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	78.629%
1968	SAPPI	0.010%	78.640%
1969	BABCOCK INTL GR	0.010%	78.650%
1970	DST SYST INC DE	0.010%	78.660%
1971	INTL CONS AIRLI	0.010%	78.670%
1972	DS SMITH PLC	0.010%	78.681%
1973	TAIHEIYO CEMENT	0.010%	78.691%
1974	LOGAN PROPERTY	0.010%	78.701%
1975	CTBC FINANCIAL	0.010%	78.711%
1976	SKF AB - B SHAR	0.010%	78.721%
1977	PRUDENTIAL CORP	0.010%	78.732%
1978	FURUKAWA ELECTR	0.010%	78.742%
1979	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.010%	78.752%
1980	CORESITE REALTY CORP REIT USD.01	0.010%	78.762%
1981	RPC GROUP	0.010%	78.772%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	SAMSUNG ELEC-ME	0.010%	78.783%
1983	STORE CAPITAL CORP REIT USD.01	0.010%	78.793%
1984	HUBBELL INC COMMON STOCK USD.01	0.010%	78.803%
1985	CIMAREX ENERGY CO COMMON STOCK USD.01	0.010%	78.813%
1986	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	0.010%	78.823%
1987	SAP AG	0.010%	78.833%
1988	CATALENT INC COMMON STOCK USD.01	0.010%	78.843%
1989	QIAGEN NV	0.010%	78.853%
1990	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.010%	78.864%
1991	FIBRA UNO ADMIN	0.010%	78.874%
1992	CATCHER TECHNOL	0.010%	78.884%
1993	ESSILOR INTERNA	0.010%	78.894%
1994	KERRY GROUP PLC	0.010%	78.904%
1995	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	0.010%	78.914%
1996	ILG INC COMMON STOCK USD.01	0.010%	78.924%
1997	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.010%	78.934%
1998	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.010%	78.944%
1999	WHITE MOUNTAINS	0.010%	78.954%
2000	VALIDUS HOLDING	0.010%	78.964%
2001	TCF FINL CORP	0.010%	78.975%
2002	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.010%	78.985%
2003	TERADATA CORP COMMON STOCK USD.01	0.010%	78.995%
2004	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.010%	79.005%
2005	OLD NATIONAL BANCORP COMMON STOCK	0.010%	79.015%
2006	NOKIAN RENKAAT	0.010%	79.025%
2007	CREW ENERGY INC	0.010%	79.035%
2008	REGAL BELOIT CORP COMMON STOCK USD.01	0.010%	79.045%
2009	LENOVO GROUP LT	0.010%	79.055%
2010	ISHIKAWAJIMA HA	0.010%	79.065%
2011	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.010%	79.075%
2012	KIRBY CORP	0.010%	79.085%
2013	SYSCO CORP COMMON STOCK USD1.0	0.010%	79.094%
2014	KB FINANCIAL GROUP INC ADR ADR	0.010%	79.104%
2015	FISERV INC COMMON STOCK USD.01	0.010%	79.114%
2016	LOCALIZA RENT A	0.010%	79.124%
2017	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.010%	79.134%
2018	CENTENNIAL RESO	0.010%	79.144%
2019	H.B. FULLER CO. COMMON STOCK USD1.0	0.010%	79.154%
2020	TELE2 AB-B SHS	0.010%	79.164%
2021	KB FINANCIAL GR	0.010%	79.174%
2022	TIMKEN CO	0.010%	79.184%
2023	BANK OF THE OZARKS COMMON STOCK USD.01	0.010%	79.194%
2024	CES ENERGY SOLU	0.010%	79.203%
2025	AXA-UAP	0.010%	79.213%
2026	HCA HEALTHCARE INC COMMON STOCK USD.01	0.010%	79.223%
2027	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.010%	79.233%
2028	PERKINELMER INC COMMON STOCK USD1.0	0.010%	79.243%
2029	DEUTSCHE WOHNEN	0.010%	79.253%
2030	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.010%	79.263%
2031	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.010%	79.272%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	SONOVA HOLDING	0.010%	79.282%
2033	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.010%	79.292%
2034	DEUTSCHE BOERSE	0.010%	79.302%
2035	MITSUBISHI MATE	0.010%	79.312%
2036	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.010%	79.322%
2037	HANKYU CORP	0.010%	79.331%
2038	CNH INDUSTRIAL	0.010%	79.341%
2039	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.010%	79.351%
2040	AGILE PROPERTY	0.010%	79.361%
2041	COMPASS GROUP P	0.010%	79.371%
2042	ARTIS REAL ESTA	0.010%	79.380%
2043	DAIWA HOUSE IND	0.010%	79.390%
2044	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.010%	79.400%
2045	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.010%	79.410%
2046	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.010%	79.420%
2047	CIT GROUP INC COMMON STOCK USD.01	0.010%	79.429%
2048	WHIRLPOOL CORP	0.010%	79.439%
2049	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.010%	79.449%
2050	RSP PERMIAN INC COMMON STOCK USD.01	0.010%	79.459%
2051	WESTERN GAS PAR	0.010%	79.468%
2052	GRAMERCY PROPERTY TRUST REIT USD.01	0.010%	79.478%
2053	SPARTAN ENERGY	0.010%	79.488%
2054	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.010%	79.498%
2055	SANMINA CORP COMMON STOCK USD.01	0.010%	79.507%
2056	FRAPORT AG	0.010%	79.517%
2057	ORIGIN ENERGY L	0.010%	79.527%
2058	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.010%	79.536%
2059	HILLENBRAND INC COMMON STOCK	0.010%	79.546%
2060	LOWE S COS INC SR UNSECURED 09/25 3.375	0.010%	79.556%
2061	CREE INC COMMON STOCK USD.00125	0.010%	79.566%
2062	NOVOZYMES A/S	0.010%	79.575%
2063	OJI PAPER CO	0.010%	79.585%
2064	CBS CORP COMPANY GUAR 04/20 5.75	0.010%	79.595%
2065	AARON S INC COMMON STOCK USD.5	0.010%	79.604%
2066	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.010%	79.614%
2067	COBHAM PLC	0.010%	79.623%
2068	TRANSOCEAN LTD	0.010%	79.633%
2069	CNO FINANCIAL	0.010%	79.643%
2070	YUM BRANDS INC COMMON STOCK	0.010%	79.652%
2071	ENSTAR GROUP LT	0.010%	79.662%
2072	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.010%	79.672%
2073	GS HOLDINGS COR	0.010%	79.681%
2074	INTERMEDIATE CA	0.010%	79.691%
2075	SIGNATURE BANK COMMON STOCK USD.01	0.010%	79.700%
2076	ASCENDAS REAL E	0.010%	79.710%
2077	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.010%	79.720%
2078	MORGAN STANLEY	0.010%	79.729%
2079	INDITEX SA	0.010%	79.739%
2080	TECHNIPFMC PLC	0.010%	79.748%
2081	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.010%	79.758%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	BOOKER GROUP	0.010%	79.768%
2083	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.010%	79.777%
2084	RELX NV	0.010%	79.787%
2085	SPECTRIS PLC	0.010%	79.796%
2086	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.010%	79.806%
2087	FREENET AG	0.010%	79.815%
2088	POLARISIndustr	0.010%	79.825%
2089	OBSIDIAN ENERGY LTD COMMON STOCK	0.010%	79.835%
2090	GEBERIT AG-REG	0.010%	79.844%
2091	POSCO	0.010%	79.854%
2092	SEMPRA ENERGY COMMON STOCK	0.010%	79.863%
2093	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.010%	79.873%
2094	PINNACLE FOODS INC COMMON STOCK USD.01	0.010%	79.882%
2095	SUBSEA 7 SA	0.010%	79.892%
2096	APPLE HOSPITALITY REIT INC REIT NPV	0.010%	79.901%
2097	FNB CORP COMMON STOCK USD.01	0.010%	79.911%
2098	PATTERSON COS INC COMMON STOCK USD.01	0.010%	79.920%
2099	ANSYS INC COMMON STOCK USD.01	0.010%	79.930%
2100	ANIXTER INTL IN	0.009%	79.939%
2101	GPO TELEVISA	0.009%	79.949%
2102	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.009%	79.958%
2103	NIPPON TEL&TEL	0.009%	79.968%
2104	PENGROWTH ENERGY CORP COMMON STOCK	0.009%	79.977%
2105	HELMERICH & PAY	0.009%	79.987%
2106	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.009%	79.996%
2107	SOUTH STATE CORP COMMON STOCK USD2.5	0.009%	80.006%
2108	NOMURA REAL EST	0.009%	80.015%
2109	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.009%	80.025%
2110	PREMIER GOLD MI	0.009%	80.034%
2111	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.009%	80.044%
2112	DYCOM INDUSTRIE	0.009%	80.053%
2113	INDIABULLS HOUS	0.009%	80.063%
2114	WENDY S CO/THE COMMON STOCK USD.1	0.009%	80.072%
2115	MURPHY USA INC COMMON STOCK	0.009%	80.081%
2116	TEGNA INC COMMON STOCK USD1.0	0.009%	80.091%
2117	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.009%	80.100%
2118	AUTOZONE INC SR UNSECURED 04/22 3.7	0.009%	80.110%
2119	GLOBAL PAYMENTS INC COMMON STOCK	0.009%	80.119%
2120	MIRVAC GROUP RE	0.009%	80.129%
2121	CNOOC LTD	0.009%	80.138%
2122	SINGAPORE AIRLI	0.009%	80.147%
2123	TEVA PHARMACEUTICAL SP ADR ADR	0.009%	80.157%
2124	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.009%	80.166%
2125	MICRO FOCUS INT	0.009%	80.176%
2126	AUTOZONE INC SR UNSECURED 01/23 2.875	0.009%	80.185%
2127	CERNER CORP	0.009%	80.194%
2128	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.009%	80.204%
2129	HONG KONG EXCHA	0.009%	80.213%
2130	INVESTORS BANCORP INC COMMON STOCK USD.01	0.009%	80.223%
2131	UMPQUA HOLDINGS CORP COMMON STOCK	0.009%	80.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	DTE ENERGY INC	0.009%	80.241%
2133	58.COM INC ADR ADR	0.009%	80.251%
2134	REDEFINE PROPER	0.009%	80.260%
2135	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.009%	80.270%
2136	PPL CORPORATION	0.009%	80.279%
2137	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.009%	80.288%
2138	LEGG MASON INC COMMON STOCK USD.1	0.009%	80.298%
2139	ECOLAB INC SR UNSECURED 12/21 4.35	0.009%	80.307%
2140	EAST JAPAN RAIL	0.009%	80.316%
2141	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.009%	80.326%
2142	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.009%	80.335%
2143	AMERICA MOVIL S	0.009%	80.344%
2144	SHAWCOR LTD	0.009%	80.353%
2145	MICRO FOCUS INTL SPN ADR ADR	0.009%	80.363%
2146	SEB SA	0.009%	80.372%
2147	INCITEC PIVOT	0.009%	80.381%
2148	AGF MGMT LTD CL	0.009%	80.391%
2149	BCO DO BRASIL S	0.009%	80.400%
2150	QBE INSURANCE	0.009%	80.409%
2151	KESKO	0.009%	80.418%
2152	HEALTHCARE REALTY TRUST INC REIT USD.01	0.009%	80.428%
2153	BED BATH & BEYO	0.009%	80.437%
2154	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	80.446%
2155	OBAYASHI CORP	0.009%	80.455%
2156	BIDVEST GROUP L	0.009%	80.465%
2157	KLA TENCOR CORP COMMON STOCK USD.001	0.009%	80.474%
2158	BHARTI AIRTEL L	0.009%	80.483%
2159	IMI PLC	0.009%	80.492%
2160	VOESTALPINE AG	0.009%	80.502%
2161	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	0.009%	80.511%
2162	EXELON GENERATI	0.009%	80.520%
2163	KLONDEX MINES L	0.009%	80.529%
2164	LIXIL GROUP COR	0.009%	80.538%
2165	NITTO DENKO COR	0.009%	80.548%
2166	FORTUM OYJ	0.009%	80.557%
2167	ALSTOM	0.009%	80.566%
2168	ITT INC COMMON STOCK USD1.0	0.009%	80.575%
2169	DELUXE CORP	0.009%	80.584%
2170	COGECO INC COMMON STOCK	0.009%	80.594%
2171	GROWTHPOINT PRO	0.009%	80.603%
2172	SERVICE CORP IN	0.009%	80.612%
2173	KEMPER CORP COMMON STOCK USD.1	0.009%	80.621%
2174	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.009%	80.630%
2175	DAIWA SECURITIE	0.009%	80.639%
2176	POLYONE CORPORATION COMMON STOCK USD.01	0.009%	80.649%
2177	PASON SYSTEMS I	0.009%	80.658%
2178	CABOT CORP	0.009%	80.667%
2179	EDISON INTERNATIONAL COMMON STOCK	0.009%	80.676%
2180	OC OERLIKON COR	0.009%	80.685%
2181	MOSAIC CO	0.009%	80.694%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	KINGFISHER PLC	0.009%	80.703%
2183	SYDBANK	0.009%	80.712%
2184	JAPAN TOBACCO I	0.009%	80.722%
2185	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.009%	80.731%
2186	GEMALTO NV	0.009%	80.740%
2187	ALTUS GROUP LTD	0.009%	80.749%
2188	SUMITOMO MITSUI	0.009%	80.758%
2189	T&D HOLDINGS IN	0.009%	80.767%
2190	BOSKALIS WESTMN	0.009%	80.776%
2191	ON ASSIGNMENT INC COMMON STOCK USD.01	0.009%	80.785%
2192	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.009%	80.794%
2193	AFLAC INC SR UNSECURED 06/23 3.625	0.009%	80.803%
2194	MALLINCKRODT PL	0.009%	80.812%
2195	UNITED URBAN IN	0.009%	80.821%
2196	THYSSEN KRUPP A	0.009%	80.830%
2197	mitsui chemical	0.009%	80.839%
2198	DOWNER EDI LTD	0.009%	80.848%
2199	PORSCHE AUTOMOB	0.009%	80.857%
2200	GOLD FIELDS LTD SPONS ADR ADR	0.009%	80.867%
2201	ASSOCD BANC-COR	0.009%	80.876%
2202	BCO BRADESCO SA	0.009%	80.885%
2203	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.009%	80.894%
2204	MAXIM INTEGRATE	0.009%	80.903%
2205	HUSQVARNA AB -	0.009%	80.912%
2206	CAP GEMINI	0.009%	80.921%
2207	SHIMAO PROPERTY	0.009%	80.930%
2208	CARTER S INC COMMON STOCK USD.01	0.009%	80.939%
2209	CLOROX CO	0.009%	80.948%
2210	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.009%	80.956%
2211	WHARF(HLDGS)	0.009%	80.965%
2212	METSO OYJ	0.009%	80.974%
2213	PURE INDUSTRIAL	0.009%	80.983%
2214	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.009%	80.992%
2215	WESCO INTERNATI	0.009%	81.001%
2216	DOMTAR CORP USD	0.009%	81.010%
2217	KAWASAKI HEAVY	0.009%	81.019%
2218	DERWENT LONDON	0.009%	81.028%
2219	GRACO INC COMMON STOCK USD1.0	0.009%	81.037%
2220	TATE & LYLE	0.009%	81.046%
2221	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	81.055%
2222	VONOVIA SE	0.009%	81.064%
2223	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.009%	81.073%
2224	NIKE INC SR UNSECURED 11/26 2.375	0.009%	81.082%
2225	SNYDERS LANCE INC COMMON STOCK USD.833	0.009%	81.091%
2226	JAPAN RETAIL FU	0.009%	81.100%
2227	WEATHERFORD INT	0.009%	81.109%
2228	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.009%	81.118%
2229	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.009%	81.126%
2230	HUHTAMAKI OY	0.009%	81.135%
2231	HCL TECHNOLOGIE	0.009%	81.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.009%	81.153%
2233	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.009%	81.162%
2234	TEIJIN	0.009%	81.171%
2235	MICROCHIP TECHN	0.009%	81.180%
2236	RELX PLC SPON ADR ADR	0.009%	81.189%
2237	J2 GLOBAL INC COMMON STOCK USD.01	0.009%	81.198%
2238	BANK OF IRELAND	0.009%	81.207%
2239	STERICYCLE INC COMMON STOCK USD.01	0.009%	81.215%
2240	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.009%	81.224%
2241	LINCOLN ELEC HL	0.009%	81.233%
2242	MB FINANCIAL INC COMMON STOCK USD.01	0.009%	81.242%
2243	ITAU UNIBANCO H SPON PRF ADR ADR	0.009%	81.251%
2244	MITSUBISHI GAS	0.009%	81.260%
2245	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.009%	81.269%
2246	EXPRESS SCRIPTS	0.009%	81.278%
2247	IDEX CORP	0.009%	81.286%
2248	FONCIERE DES RE	0.009%	81.295%
2249	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	81.304%
2250	BECTON DICKINSON	0.009%	81.313%
2251	HENGAN INTL	0.009%	81.322%
2252	NORDSTROM INC	0.009%	81.331%
2253	ZYNGA INC CL A COMMON STOCK USD.00000625	0.009%	81.340%
2254	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.009%	81.348%
2255	BBA AVIATION	0.009%	81.357%
2256	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.009%	81.366%
2257	ANTOFAGASTA HLD	0.009%	81.375%
2258	BAJAJ FINSERV L	0.009%	81.384%
2259	DEUTSCHE TELEKO	0.009%	81.392%
2260	MINING & MITSUI	0.009%	81.401%
2261	HELVETIA HOLDIN	0.009%	81.410%
2262	BRENTAG AG	0.009%	81.419%
2263	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.009%	81.428%
2264	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.009%	81.436%
2265	WALGREEN CO COMPANY GUAR 09/22 3.1	0.009%	81.445%
2266	MCDONALD S CORP SR UNSECURED 12/20 2.75	0.009%	81.454%
2267	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.009%	81.463%
2268	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.009%	81.472%
2269	LEGGETT + PLATT INC COMMON STOCK USD.01	0.009%	81.480%
2270	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.009%	81.489%
2271	KLX INC COMMON STOCK USD.01	0.009%	81.498%
2272	TOKYO ELECTRON	0.009%	81.507%
2273	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.009%	81.516%
2274	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.009%	81.524%
2275	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.009%	81.533%
2276	RLJ LODGING TRUST REIT	0.009%	81.542%
2277	CHINA MERCHANT	0.009%	81.551%
2278	BID CORP LTD	0.009%	81.559%
2279	WEC ENERGY GROU	0.009%	81.568%
2280	AAREAL BANK AG	0.009%	81.577%
2281	SUNRISE COMMUNC	0.009%	81.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.009%	81.594%
2283	CHINA RESOURCES	0.009%	81.603%
2284	AT+T INC SR UNSECURED 02/21 2.8	0.009%	81.612%
2285	ABBVIE INC SR UNSECURED 05/20 2.5	0.009%	81.620%
2286	HEINEKEN NV	0.009%	81.629%
2287	GLACIER BANCORP INC COMMON STOCK USD.01	0.009%	81.638%
2288	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.009%	81.647%
2289	OCEANEERING INT	0.009%	81.655%
2290	FLS INDUSTRIES	0.009%	81.664%
2291	SHELL INTERNATI	0.009%	81.673%
2292	WW GRAINGER INC	0.009%	81.681%
2293	XCEL ENERGY INC COMMON STOCK USD2.5	0.009%	81.690%
2294	HERMAN MILLER I	0.009%	81.699%
2295	KEYBANK NA/CLEV	0.009%	81.707%
2296	DONALDSON CO IN	0.009%	81.716%
2297	GATX CORP	0.009%	81.725%
2298	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.009%	81.733%
2299	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.009%	81.742%
2300	MAJOR DRILLING	0.009%	81.751%
2301	INGENICO	0.009%	81.759%
2302	MYLAN INC COMPANY GUAR 03/19 2.55	0.009%	81.768%
2303	NU SKIN ENTERPR	0.009%	81.777%
2304	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.009%	81.785%
2305	POPULAR INC COMMON STOCK USD.01	0.009%	81.794%
2306	CK ASSET HOLDIN	0.009%	81.803%
2307	MAN STRATEGIC H	0.009%	81.811%
2308	MINTH GROUP LTD	0.009%	81.820%
2309	BANCORPSOUTH INC COMMON STOCK USD2.5	0.009%	81.829%
2310	EVERSOURCE ENER	0.009%	81.837%
2311	SHINHAN FIN GRO	0.009%	81.846%
2312	RENTOKIL INITIA	0.009%	81.855%
2313	HONDA MOTOR CO LTD SPONS ADR ADR	0.009%	81.863%
2314	NINE DRAGONS PA	0.009%	81.872%
2315	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.009%	81.880%
2316	VOYA FINANCIAL INC COMMON STOCK USD.01	0.009%	81.889%
2317	CHINA SHENHUA E	0.009%	81.897%
2318	MOOG INC CLASS A COMMON STOCK USD1.0	0.009%	81.906%
2319	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.009%	81.914%
2320	CEMEX SA	0.009%	81.923%
2321	EXPERIAN PLC	0.009%	81.932%
2322	Atlantia SpA	0.009%	81.940%
2323	PUBLIC SERVICE	0.009%	81.949%
2324	BEAZLEY PLC	0.009%	81.957%
2325	BONAVISTA ENER	0.009%	81.966%
2326	ACUITY BRANDS INC COMMON STOCK USD.01	0.009%	81.974%
2327	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.009%	81.983%
2328	LIFEPOINT HOSPI	0.009%	81.991%
2329	MOODY S CORP COMMON STOCK USD.01	0.009%	82.000%
2330	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.009%	82.008%
2331	CLEAN HARBOR IN	0.009%	82.017%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	FASTENAL	0.009%	82.025%
2333	CNPC (HONG KONG	0.009%	82.034%
2334	BT GROUP PLC	0.009%	82.042%
2335	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.009%	82.051%
2336	BAYER MOTOREN W	0.009%	82.059%
2337	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.008%	82.068%
2338	ACS, ACTIVIDADE	0.008%	82.076%
2339	SERVICEMASTER G	0.008%	82.085%
2340	TOKYU FUDOSAN H	0.008%	82.093%
2341	LIFE STORAGE INC REIT USD.01	0.008%	82.102%
2342	ROGERS SUGAR IN	0.008%	82.110%
2343	OFFICE DEPOT IN	0.008%	82.119%
2344	CABOT OIL & GAS	0.008%	82.127%
2345	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.008%	82.136%
2346	BRP INC/CA- SUB	0.008%	82.144%
2347	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.008%	82.153%
2348	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.008%	82.161%
2349	ALFA SA DE CV	0.008%	82.170%
2350	DREAM GLOBAL RE	0.008%	82.178%
2351	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	82.186%
2352	KFW 1.375% 01FE	0.008%	82.195%
2353	KIA MOTORS CORP	0.008%	82.203%
2354	VISHAY INTERTEC	0.008%	82.212%
2355	CONVERGYS CORP COMMON STOCK	0.008%	82.220%
2356	EQUITY COMMONWEALTH REIT USD.01	0.008%	82.229%
2357	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.008%	82.237%
2358	CATHAY FINANCIA	0.008%	82.245%
2359	COUSINS PROPERTIES INC REIT USD1.0	0.008%	82.254%
2360	PT BANK CENTRAL	0.008%	82.262%
2361	BANK OF QUEENSL	0.008%	82.271%
2362	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.008%	82.279%
2363	GETINGE AB, B S	0.008%	82.287%
2364	AMERIPRISE FINA	0.008%	82.296%
2365	BANK OF HAWAII CORP COMMON STOCK USD.01	0.008%	82.304%
2366	DAVE & BUSTER'S	0.008%	82.312%
2367	CHURCH & DWIGHT	0.008%	82.321%
2368	CONDUENT INC COMMON STOCK USD.01	0.008%	82.329%
2369	CARPENTER TECH	0.008%	82.338%
2370	KAO CORP	0.008%	82.346%
2371	SUNOPTA INC COMMON STOCK	0.008%	82.354%
2372	PARTNERS GROUP	0.008%	82.363%
2373	MCKESSON CORP SR UNSECURED 03/21 4.75	0.008%	82.371%
2374	HKT TRUST	0.008%	82.379%
2375	SABRA HEALTH CARE REIT INC REIT USD.01	0.008%	82.388%
2376	SAMSUNG SDI CO	0.008%	82.396%
2377	CLOSE BROS GROU	0.008%	82.404%
2378	SURGE ENERGY IN	0.008%	82.413%
2379	KENNAMETAL INC COMMON STOCK USD1.25	0.008%	82.421%
2380	CAMBREX CORP COMMON STOCK USD.1	0.008%	82.429%
2381	ALACER GOLD COR	0.008%	82.437%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	WIENERBERGER AG	0.008%	82.446%
2383	AXIS BANK	0.008%	82.454%
2384	PROXIMUS	0.008%	82.462%
2385	KURARAY CO	0.008%	82.471%
2386	QUALICORP SA	0.008%	82.479%
2387	TREVALI MINING	0.008%	82.487%
2388	TARO PHARMACEUT	0.008%	82.495%
2389	WEINGARTEN REALTY INVESTORS REIT USD.03	0.008%	82.504%
2390	SKECHERS USA INC CL A COMMON STOCK USD.001	0.008%	82.512%
2391	ADVANCED SEMICO	0.008%	82.520%
2392	UNI-PRESIDENT E	0.008%	82.528%
2393	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.008%	82.537%
2394	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.008%	82.545%
2395	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.008%	82.553%
2396	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.008%	82.561%
2397	HASBRO INC	0.008%	82.570%
2398	BIOGEN INC SR UNSECURED 09/22 3.625	0.008%	82.578%
2399	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.008%	82.586%
2400	HUMANA INC SR UNSECURED 10/24 3.85	0.008%	82.594%
2401	ACCOR	0.008%	82.603%
2402	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	82.611%
2403	CITRIX SYSTEMS	0.008%	82.619%
2404	VIASAT INC COMMON STOCK USD.0001	0.008%	82.627%
2405	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.008%	82.635%
2406	CH ROBINSON WOR	0.008%	82.644%
2407	THK CO	0.008%	82.652%
2408	ICICI BANK LTD	0.008%	82.660%
2409	ILLINOIS TOOL W	0.008%	82.668%
2410	AUTOCANADA INC	0.008%	82.677%
2411	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.008%	82.685%
2412	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.008%	82.693%
2413	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.008%	82.701%
2414	CHILDRENS PLACE	0.008%	82.709%
2415	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.008%	82.718%
2416	BENDIGO AND ADE	0.008%	82.726%
2417	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.008%	82.734%
2418	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.008%	82.742%
2419	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.008%	82.750%
2420	TOTAL ENERGY SE	0.008%	82.758%
2421	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.008%	82.767%
2422	SHAFTESBURY	0.008%	82.775%
2423	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.008%	82.783%
2424	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.008%	82.791%
2425	TRAVIS PERKINS	0.008%	82.799%
2426	TRELLEBORG AB	0.008%	82.807%
2427	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.008%	82.816%
2428	WATSCO INC COMMON STOCK USD.5	0.008%	82.824%
2429	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.008%	82.832%
2430	INDOFOODS SUKSE	0.008%	82.840%
2431	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.008%	82.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	TELEFONICA EMIS	0.008%	82.856%
2433	CALFRAC WELL SE	0.008%	82.864%
2434	SEMGROUP CORP CLASS A COMMON STOCK	0.008%	82.872%
2435	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.008%	82.881%
2436	ASTORIA FINANCIAL CORP COMMON STOCK USD.01	0.008%	82.889%
2437	BRINK S CO/THE COMMON STOCK USD1.0	0.008%	82.897%
2438	SILGAN HLDGS	0.008%	82.905%
2439	STOREBRAND ASA	0.008%	82.913%
2440	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.008%	82.921%
2441	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	82.929%
2442	METRO WHOLESALE	0.008%	82.937%
2443	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.008%	82.945%
2444	FIRST INDL REAL	0.008%	82.953%
2445	BYD CO	0.008%	82.962%
2446	ICADE	0.008%	82.970%
2447	BIO TECHNE CORP COMMON STOCK USD.01	0.008%	82.978%
2448	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.008%	82.986%
2449	UPL LTD	0.008%	82.994%
2450	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.008%	83.002%
2451	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.008%	83.010%
2452	MCCORMICK & CO	0.008%	83.018%
2453	ALEXANDER + BALDWIN INC REIT	0.008%	83.026%
2454	CRACKER BARREL	0.008%	83.034%
2455	SKYWEST INC COMMON STOCK	0.008%	83.042%
2456	ENTERPRISE PROD	0.008%	83.050%
2457	TETRA TECH INC COMMON STOCK USD.01	0.008%	83.058%
2458	SINGAPORE TELEC	0.008%	83.066%
2459	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.008%	83.074%
2460	INTERTAPE POLYM	0.008%	83.082%
2461	MAPFRE SA	0.008%	83.090%
2462	ELECTROCOMPONEN	0.008%	83.098%
2463	SUNTEC REIT	0.008%	83.106%
2464	KERING	0.008%	83.114%
2465	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.008%	83.122%
2466	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.008%	83.130%
2467	EQUITABLE GROUP	0.008%	83.138%
2468	FINISAR CORPORATION COMMON STOCK USD.001	0.008%	83.146%
2469	PAYSAFE GROUP P	0.008%	83.154%
2470	NETAPP INC SR UNSECURED 12/22 3.25	0.008%	83.162%
2471	MITSUI FUDOSAN	0.008%	83.170%
2472	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.008%	83.178%
2473	CHORUS AVIATION	0.008%	83.186%
2474	NVR INC COMMON STOCK USD.01	0.008%	83.194%
2475	STARWOOD WAYPOINT HOMES REIT USD.01	0.008%	83.202%
2476	DISCOVERY HLDGS	0.008%	83.210%
2477	SEKISUI HOUSE	0.008%	83.218%
2478	COMMERCIAL METALS CO COMMON STOCK USD.01	0.008%	83.226%
2479	LEONI AG	0.008%	83.234%
2480	ENVISION HEALTHCARE CORP COMMON STOCK	0.008%	83.242%
2481	MAXIMUS INC COMMON STOCK	0.008%	83.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	INVESTEC PLC	0.008%	83.258%
2483	VARIAN MEDICAL	0.008%	83.266%
2484	STMICROELECTRONICS NV NY SHS NY REG SHRS	0.008%	83.274%
2485	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.008%	83.282%
2486	PLASTIC OMNIUM	0.008%	83.290%
2487	EBAY INC 3.45%	0.008%	83.298%
2488	HP INC SR UNSECURED 06/21 4.3	0.008%	83.306%
2489	CORPORATE OFFICE PROPERTIES REIT USD.01	0.008%	83.314%
2490	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	83.322%
2491	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.008%	83.330%
2492	DAIKIN INDUSTRI	0.008%	83.338%
2493	AVERY DENNISON	0.008%	83.345%
2494	OMNICOM GROUP I	0.008%	83.353%
2495	PROCTER & GAMBL	0.008%	83.361%
2496	AMGEN INC SR UNSECURED 05/25 3.125	0.008%	83.369%
2497	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.008%	83.377%
2498	WATERS CORP	0.008%	83.385%
2499	KOBE STEEL	0.008%	83.393%
2500	MIZUHO BANK LTD	0.008%	83.401%
2501	COPART INC	0.008%	83.409%
2502	SUNSTONE HOTEL	0.008%	83.417%
2503	BUCHER IND-REGD	0.008%	83.424%
2504	CVB FINANCIAL CORP COMMON STOCK	0.008%	83.432%
2505	FORTUNA SILVER MINES INC COMMON STOCK	0.008%	83.440%
2506	II VI INC COMMON STOCK	0.008%	83.448%
2507	WPP PLC	0.008%	83.456%
2508	AVIGILON CORP C	0.008%	83.464%
2509	TJX COS INC SR UNSECURED 05/23 2.5	0.008%	83.472%
2510	AURUBIS AG	0.008%	83.480%
2511	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.008%	83.487%
2512	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.008%	83.495%
2513	CHINA COMMUNICA	0.008%	83.503%
2514	ENERSYS COMMON STOCK USD.01	0.008%	83.511%
2515	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	83.519%
2516	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.008%	83.527%
2517	OAD GAZPROM-SPO	0.008%	83.534%
2518	CHINA GAS HOLDI	0.008%	83.542%
2519	TOPBUILD CORP COMMON STOCK	0.008%	83.550%
2520	FIRST MERCHANTS CORP COMMON STOCK	0.008%	83.558%
2521	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.008%	83.566%
2522	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.008%	83.574%
2523	HINDALCO INDS	0.008%	83.581%
2524	SAIPEM SPA	0.008%	83.589%
2525	DENKI KAGAKU KO	0.008%	83.597%
2526	RBC BEARINGS INC COMMON STOCK USD.01	0.008%	83.605%
2527	CANACOL ENERGY	0.008%	83.612%
2528	STERLING BANCORP/DE COMMON STOCK USD.01	0.008%	83.620%
2529	SUMITOMO RUBBER	0.008%	83.628%
2530	OMRON CORP	0.008%	83.636%
2531	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.008%	83.644%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	COMPAL ELECTRON	0.008%	83.651%
2533	MILLICOM INTL C	0.008%	83.659%
2534	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.008%	83.667%
2535	COHERENT INC	0.008%	83.675%
2536	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.008%	83.682%
2537	ORIX CORP	0.008%	83.690%
2538	SEMICONDUCTOR M	0.008%	83.698%
2539	MSC INDUSTRIAL	0.008%	83.706%
2540	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.008%	83.713%
2541	ADVANCE RESIDEN	0.008%	83.721%
2542	LI & FUNG LIMIT	0.008%	83.729%
2543	AGT FOOD AND IN	0.008%	83.737%
2544	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.008%	83.744%
2545	RALPH LAUREN CORP COMMON STOCK USD.01	0.008%	83.752%
2546	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.008%	83.760%
2547	COOPER TIRE&RUB	0.008%	83.768%
2548	BLUEBIRD BIO IN	0.008%	83.775%
2549	KAPSTONE PAPER	0.008%	83.783%
2550	LITTELFUSE INC COMMON STOCK USD.01	0.008%	83.791%
2551	PRICESMART INC	0.008%	83.798%
2552	BARLOWORLD LTD	0.008%	83.806%
2553	PEGATRON CORP	0.008%	83.814%
2554	HOPE BANCORP INC COMMON STOCK USD.001	0.008%	83.822%
2555	DIGITALGLOBE INC COMMON STOCK USD.001	0.008%	83.829%
2556	CAPSTONE MINING	0.008%	83.837%
2557	BOARDWALK REIT	0.008%	83.845%
2558	UBE INDUSTRIES	0.008%	83.852%
2559	ATLAS COPCO AB-	0.008%	83.860%
2560	PAREXEL INTERNATIONAL CORP COMMON STOCK USD.01	0.008%	83.868%
2561	TRI POINTE GROUP INC COMMON STOCK USD.01	0.008%	83.875%
2562	SAMSUNG FIRE &	0.008%	83.883%
2563	WILLIAM HILL PL	0.008%	83.891%
2564	B+G FOODS INC COMMON STOCK USD.01	0.008%	83.898%
2565	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.008%	83.906%
2566	COLRUYT SA	0.008%	83.914%
2567	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.008%	83.921%
2568	VERINT SYSTEMS	0.008%	83.929%
2569	FERROVIAL SA	0.008%	83.937%
2570	STAR ENTERTAINM	0.008%	83.944%
2571	WHEELOK & COMP	0.008%	83.952%
2572	CALATLANTIC GRO	0.008%	83.960%
2573	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.008%	83.967%
2574	CHINA INSURANCE	0.008%	83.975%
2575	TELENOR AS	0.008%	83.982%
2576	TATTS GROUP LTD	0.008%	83.990%
2577	TRACTOR SUPPLY	0.008%	83.998%
2578	SEABOARD CORP COMMON STOCK USD1.0	0.008%	84.005%
2579	NICHIREI CORP	0.008%	84.013%
2580	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.008%	84.020%
2581	ULVAC INC.	0.008%	84.028%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	PANDORA A/S	0.008%	84.036%
2583	WORTHINGTON IND	0.008%	84.043%
2584	ASTRA INTERNATI	0.008%	84.051%
2585	HITACHI CONST M	0.008%	84.058%
2586	CENTRAL JAPAN R	0.008%	84.066%
2587	FOOT LOCKER INC COMMON STOCK USD.01	0.008%	84.073%
2588	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.008%	84.081%
2589	FIRSTCASH INC COMMON STOCK USD.01	0.008%	84.088%
2590	SAMSONITE INTL	0.008%	84.096%
2591	DAINIPPON INK&C	0.008%	84.104%
2592	BARRY CALLEBAUT	0.008%	84.111%
2593	SINO BIOPHAMACE	0.008%	84.119%
2594	RENASANT CORP COMMON STOCK USD5.0	0.008%	84.126%
2595	GAM HOLDING LTD	0.008%	84.134%
2596	TEMENOS GROUP A	0.008%	84.141%
2597	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.008%	84.149%
2598	LEGRAND SA	0.008%	84.156%
2599	SOUTH32 LTD	0.008%	84.164%
2600	HAYS	0.008%	84.171%
2601	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.008%	84.179%
2602	WALKER + DUNLOP INC COMMON STOCK	0.008%	84.186%
2603	WARTSILA OYJ AB	0.008%	84.194%
2604	Dongbu Insuranc	0.008%	84.202%
2605	FOMENTO ECON ME	0.008%	84.209%
2606	WILLIAM DEMANT	0.008%	84.217%
2607	KOSMOS ENERGY L	0.008%	84.224%
2608	IMPERIAL HOLDIN	0.007%	84.232%
2609	KONICA MINOLTA	0.007%	84.239%
2610	APERAM SA	0.007%	84.247%
2611	SHINHAN FINANCI	0.007%	84.254%
2612	JANUS HENDERSON	0.007%	84.261%
2613	JBG SMITH PROPERTIES REIT USD.01	0.007%	84.269%
2614	EVERCORE PARTNE	0.007%	84.276%
2615	UBS GROUP	0.007%	84.284%
2616	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.007%	84.291%
2617	EXELON CORP SR UNSECURED 12/20 5.15	0.007%	84.299%
2618	SUMITOMO METAL	0.007%	84.306%
2619	CANACCORD FINAN	0.007%	84.314%
2620	CREDICORP	0.007%	84.321%
2621	AMER SPORTS OYJ	0.007%	84.329%
2622	TRUSTMARK CORP COMMON STOCK	0.007%	84.336%
2623	KEPPEL CORP	0.007%	84.343%
2624	SHOPRITE HLDGS	0.007%	84.351%
2625	SABRE CORP COMMON STOCK USD.01	0.007%	84.358%
2626	O'REILLY AUTOMO	0.007%	84.366%
2627	NASDAQ INC SR UNSECURED 01/20 5.55	0.007%	84.373%
2628	VERISK ANALYTICS INC COMMON STOCK USD.001	0.007%	84.380%
2629	SPIRIT REALTY CAPITAL INC REIT USD.01	0.007%	84.388%
2630	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.007%	84.395%
2631	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.007%	84.403%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	TULLOW OIL PLC	0.007%	84.410%
2633	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.007%	84.417%
2634	ASPEN PHARMACAR	0.007%	84.425%
2635	CDW CORP/DE COMMON STOCK USD.01	0.007%	84.432%
2636	KYOCERA CORP	0.007%	84.440%
2637	JUPITER PLC	0.007%	84.447%
2638	SINCLAIR BROADC	0.007%	84.454%
2639	MEGA FINANCIAL	0.007%	84.462%
2640	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.007%	84.469%
2641	ENERGEN CORP COMMON STOCK USD.01	0.007%	84.476%
2642	CAPITAMALL TRUS	0.007%	84.484%
2643	WYNN RESORTS LTD COMMON STOCK USD.01	0.007%	84.491%
2644	KAZAKHMYS PLC	0.007%	84.499%
2645	OWENS-ILLINOIS	0.007%	84.506%
2646	ESTEE LAUDER CO	0.007%	84.513%
2647	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.007%	84.521%
2648	TRINSEO SA	0.007%	84.528%
2649	MATADOR RESOURCES CO COMMON STOCK USD.01	0.007%	84.535%
2650	J + J SNACK FOODS CORP COMMON STOCK	0.007%	84.543%
2651	MONSTER BEVERAGE CORP COMMON STOCK	0.007%	84.550%
2652	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.007%	84.557%
2653	AT+T INC SR UNSECURED 02/21 4.6	0.007%	84.565%
2654	GREAT WALL AUTO	0.007%	84.572%
2655	EMPIRE STATE RE	0.007%	84.579%
2656	China Mengniu D	0.007%	84.587%
2657	VENTURE CORP	0.007%	84.594%
2658	TERNA RETE ELET	0.007%	84.601%
2659	IG GROUP HLDGS	0.007%	84.609%
2660	CRODA INTERNATI	0.007%	84.616%
2661	LASALLE HOTEL PROPERTIES REIT USD.01	0.007%	84.623%
2662	ACCIONA SA	0.007%	84.630%
2663	ECHOSTAR CORP A COMMON STOCK USD.001	0.007%	84.638%
2664	PROGRESS ENERGY	0.007%	84.645%
2665	PDC ENERGY INC COMMON STOCK USD.01	0.007%	84.652%
2666	GUANGZHOU R&F P	0.007%	84.660%
2667	CHENIERE ENERGY INC COMMON STOCK USD.003	0.007%	84.667%
2668	LENNAR CORP 4.7	0.007%	84.674%
2669	GUYANA GOLDFIEL	0.007%	84.681%
2670	LG CORP	0.007%	84.689%
2671	ALPS ELECTRIC C	0.007%	84.696%
2672	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.007%	84.703%
2673	ELECTROLUX AB-S	0.007%	84.711%
2674	YY INC ADR ADR USD.00001	0.007%	84.718%
2675	BCA POP EMILIA	0.007%	84.725%
2676	PHYSICIANS REALTY TRUST REIT USD.01	0.007%	84.732%
2677	GATX CORP	0.007%	84.739%
2678	WPP PLC SPONSORED ADR ADR	0.007%	84.747%
2679	RLI CORP COMMON STOCK USD1.0	0.007%	84.754%
2680	PARAMOUNT GROUP INC REIT USD.01	0.007%	84.761%
2681	SANTOS LIMITED	0.007%	84.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	ROGERS CORP COMMON STOCK USD1.0	0.007%	84.776%
2683	RADIAN GROUP INC SR UNSECURED 03/21 7	0.007%	84.783%
2684	INMARSAT PLC	0.007%	84.790%
2685	SIENNA SENIOR L	0.007%	84.797%
2686	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.007%	84.804%
2687	TENNECO AUTOMOT	0.007%	84.812%
2688	VALLEY NATIONAL BANCORP COMMON STOCK	0.007%	84.819%
2689	TIVO CORP COMMON STOCK USD.001	0.007%	84.826%
2690	VIFOR PHARMA AG	0.007%	84.833%
2691	SBI HOLDINGS IN	0.007%	84.840%
2692	BRANDYWINE REAL	0.007%	84.848%
2693	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.007%	84.855%
2694	EDUCATION REALTY TRUST INC REIT USD.01	0.007%	84.862%
2695	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.007%	84.869%
2696	ANHUI CONCH CEM	0.007%	84.876%
2697	PRA HEALTH SCIE	0.007%	84.883%
2698	ULTA BEAUTY INC COMMON STOCK USD.01	0.007%	84.891%
2699	NIPPON PROLOGIS	0.007%	84.898%
2700	HANKOOK TIRE CO	0.007%	84.905%
2701	CEMEX SA	0.007%	84.912%
2702	GRUPO AEROPORTU	0.007%	84.919%
2703	SEVERN TRENT	0.007%	84.926%
2704	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.007%	84.933%
2705	FIVE BELOW COMMON STOCK USD.01	0.007%	84.940%
2706	HANWHA CHEMICAL	0.007%	84.948%
2707	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.007%	84.955%
2708	RICOH CO	0.007%	84.962%
2709	STUDENT TRANSPORTATION INC COMMON STOCK	0.007%	84.969%
2710	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.007%	84.976%
2711	E L FINL CORP L	0.007%	84.983%
2712	TULLETT PREBON	0.007%	84.990%
2713	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.007%	84.997%
2714	GERDAU SA SIDER	0.007%	85.004%
2715	WALGREEN BOOTS	0.007%	85.011%
2716	ORPEA	0.007%	85.018%
2717	MASONITE INTERNATIONAL CORP COMMON STOCK	0.007%	85.026%
2718	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.007%	85.033%
2719	TRANSALTA RENEW	0.007%	85.040%
2720	CARS.COM INC COMMON STOCK USD.01	0.007%	85.047%
2721	OUTOKUMPU OY	0.007%	85.054%
2722	ASML HOLDING NV	0.007%	85.061%
2723	ORIX JREIT INC	0.007%	85.068%
2724	BODYCOTE PLC	0.007%	85.075%
2725	FIRST FINANCIAL	0.007%	85.082%
2726	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.007%	85.089%
2727	MITSUI OSK LINE	0.007%	85.096%
2728	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.007%	85.096%
2728	SPARK NEW ZEA	0.007%	85.103%
2729	E-MART CO. LTD.	0.007%	85.110%
2730	HELEN OF TROY C	0.007%	85.117%
2731	HALYARD HEALTH INC COMMON STOCK USD.01	0.007%	85.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.007%	85.131%
2733	MEXICHEM SAB DE	0.007%	85.138%
2734	UBM PLC	0.007%	85.145%
2735	CANFOR PULP PRO	0.007%	85.152%
2736	BRILLIANCE CHIN	0.007%	85.159%
2737	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.007%	85.167%
2738	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.007%	85.174%
2739	NKT HOLDING A/S	0.007%	85.181%
2740	RED HAT INC COMMON STOCK USD.0001	0.007%	85.188%
2741	ENGHOUSE SYSTEM	0.007%	85.195%
2742	HNI CORP	0.007%	85.202%
2743	CHINA GOLD INTL	0.007%	85.209%
2744	TRIBUNE MEDIA C	0.007%	85.216%
2745	CAMPBELL SOUP C	0.007%	85.223%
2746	AMEREN CORP	0.007%	85.230%
2747	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.007%	85.237%
2748	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.007%	85.244%
2749	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.007%	85.250%
2750	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.007%	85.257%
2751	NATIXIS	0.007%	85.264%
2752	DONGFENG MOTOR	0.007%	85.271%
2753	HOMESERVE PLC	0.007%	85.278%
2754	MERCK KGAA	0.007%	85.285%
2755	GRAHAM HOLDINGS	0.007%	85.292%
2756	MONDI LTD	0.007%	85.299%
2757	PTT EXP&PROD-FG	0.007%	85.306%
2758	PROASSURANCE CORP COMMON STOCK USD.01	0.007%	85.313%
2759	ENTERGY CORP	0.007%	85.320%
2760	PS BUSINESS PARKS INC/CA REIT USD.01	0.007%	85.327%
2761	GERRESHEIMER GR	0.007%	85.334%
2762	FERROGLOBE PLC	0.007%	85.341%
2763	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.007%	85.348%
2764	NORSK HYDRO AS	0.007%	85.355%
2765	NIPPON MEAT PAC	0.007%	85.361%
2766	HUGO BOSS AG	0.007%	85.368%
2767	MSA SAFETY INC COMMON STOCK	0.007%	85.375%
2768	MEDICAL FACILIT	0.007%	85.382%
2769	NEXT PLC	0.007%	85.389%
2770	BANNER CORPORATION COMMON STOCK USD.01	0.007%	85.396%
2771	JUNGHEINRICH -	0.007%	85.403%
2772	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	85.410%
2773	ALLEGIAN TRAVE	0.007%	85.416%
2774	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.007%	85.423%
2775	TAUBMAN CENTERS INC REIT USD.01	0.007%	85.430%
2776	VANTIV INC CL A COMMON STOCK USD.00001	0.007%	85.437%
2777	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.007%	85.444%
2778	LUKOIL PJSC - A	0.007%	85.451%
2779	ENERSIS SA	0.007%	85.458%
2780	LG TELECOM LTD	0.007%	85.464%
2781	TRIPADVISOR INC COMMON STOCK USD.001	0.007%	85.471%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	ANGLOVAAL INDS	0.007%	85.478%
2783	AMBEV SA	0.007%	85.485%
2784	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	85.492%
2785	PHOENIX GROUP H	0.007%	85.499%
2786	ITRON INC	0.007%	85.505%
2787	PSEG POWER	0.007%	85.512%
2788	ROTORK PLC	0.007%	85.519%
2789	KINAXIS INC	0.007%	85.526%
2790	A.P. MOLLER-MAE	0.007%	85.533%
2791	PROCTER & GAMBL	0.007%	85.539%
2792	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.007%	85.546%
2793	RAIA DROGASIL S	0.007%	85.553%
2794	ALTIUS MINERALS	0.007%	85.560%
2795	MEREDITH CORP	0.007%	85.567%
2796	PAYCHEX INC	0.007%	85.573%
2797	WANT WANT CHINA	0.007%	85.580%
2798	T GARANTI BANKA	0.007%	85.587%
2799	ARISTOCRAT LEIS	0.007%	85.594%
2800	TRUWORTHS INTER	0.007%	85.601%
2801	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.007%	85.607%
2802	NATL HEALTH INVESTORS INC REIT USD.01	0.007%	85.614%
2803	DCC PLC	0.007%	85.621%
2804	NIPPON YUSEN KK	0.007%	85.628%
2805	LOOMIS AB	0.007%	85.635%
2806	BHARAT FORGE LT	0.007%	85.641%
2807	VALVOLINE INC COMMON STOCK USD.01	0.007%	85.648%
2808	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	85.655%
2809	NATIONAL GENERA	0.007%	85.662%
2810	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.007%	85.668%
2811	ALLREAL HOLDING	0.007%	85.675%
2812	HENDERSON LAND	0.007%	85.682%
2813	ROHM CO	0.007%	85.689%
2814	BK MANDIRI	0.007%	85.695%
2815	PRYSMIAN SPA CO	0.007%	85.702%
2816	YOKOHAMA RUBBER	0.007%	85.709%
2817	HYUNDAI MARINE&	0.007%	85.716%
2818	BLOCK(H&R)INC	0.007%	85.722%
2819	FERRO CORP	0.007%	85.729%
2820	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	85.736%
2821	DAIWAHOUSE RE	0.007%	85.742%
2822	FIRSTGROUP	0.007%	85.749%
2823	EVONIK INDUSTRI	0.007%	85.756%
2824	TELETECH HOLDIN	0.007%	85.763%
2825	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	85.769%
2826	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.007%	85.776%
2827	ICU MEDICAL INC COMMON STOCK USD.1	0.007%	85.783%
2828	DISH NETWORK	0.007%	85.789%
2829	CEZ AS	0.007%	85.796%
2830	INTL FLAVORS&FR	0.007%	85.803%
2831	UNIPOLSAI SPA	0.007%	85.809%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	TGS NOPEC GEOPH	0.007%	85.816%
2833	MERCURY GENERAL	0.007%	85.823%
2834	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	85.829%
2835	HASEKO CORP	0.007%	85.836%
2836	KONE OYJ	0.007%	85.843%
2837	BILLERUD AB	0.007%	85.849%
2838	CALLON PETROLEUM CO COMMON STOCK USD.01	0.007%	85.856%
2839	MSCI INC	0.007%	85.863%
2840	HOWDEN JOINERY	0.007%	85.869%
2841	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.007%	85.876%
2842	AGGREKO PLC	0.007%	85.883%
2843	YOKOGAWA ELECTR	0.007%	85.889%
2844	AKBANK TAS	0.007%	85.896%
2845	INTU PROPERTIES	0.007%	85.903%
2846	KBR INC COMMON STOCK USD.001	0.007%	85.909%
2847	MITSUBISHI UJF	0.007%	85.916%
2848	OIL SEARCH LTD	0.007%	85.923%
2849	QUANTA COMPUTER	0.007%	85.929%
2850	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.007%	85.936%
2851	VEOLIA ENVIRONM	0.007%	85.942%
2852	RED ELECTRICA C	0.007%	85.949%
2853	COCA-COLA WEST	0.007%	85.956%
2854	CARGOTEC CORP-B	0.007%	85.962%
2855	AKORN INC COMMON STOCK	0.007%	85.969%
2856	PIEDMONT OFFICE	0.007%	85.976%
2857	BONTERRA ENERGY	0.007%	85.982%
2858	ROYAL UNIBREW A	0.007%	85.989%
2859	EASTGROUP PROPERTIES INC REIT	0.007%	85.995%
2860	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.007%	86.002%
2861	MARUTI SUZUKI	0.007%	86.009%
2862	B&M EUROPEAN VA	0.007%	86.015%
2863	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	0.007%	86.022%
2864	EDENRED	0.007%	86.028%
2865	HENNES & MAURIT	0.007%	86.035%
2866	RETAIL PROPERTIES OF AME A REIT USD.001	0.007%	86.042%
2867	LUCARA DIAMOND	0.007%	86.048%
2868	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.007%	86.055%
2869	IWG PLC	0.007%	86.061%
2870	TRITON INTERNAT	0.007%	86.068%
2871	FOSUN INTERNATI	0.007%	86.074%
2872	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.007%	86.081%
2873	UNITED UTILITIE	0.007%	86.088%
2874	PLAYTECH	0.007%	86.094%
2875	SAP SE SPONSORED ADR ADR	0.007%	86.101%
2876	HECLA MINING CO	0.007%	86.107%
2877	AURIZON HOLDING	0.007%	86.114%
2878	TOYOTA INDUSTRI	0.007%	86.120%
2879	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.007%	86.127%
2880	ALUMINA LTD	0.007%	86.133%
2881	SAAB AB	0.007%	86.140%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	ROCKWOOL INTL	0.007%	86.146%
2883	KAWASAKI KISEN	0.007%	86.153%
2884	ABN AMRO GROUP	0.007%	86.159%
2885	COVANTA HOLDING CORP COMMON STOCK USD.1	0.007%	86.166%
2886	MCDERMOTT INTL	0.007%	86.172%
2887	BUNZL PLC	0.007%	86.179%
2888	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.007%	86.185%
2889	ASTRAZENECA	0.007%	86.192%
2890	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.007%	86.198%
2891	TAISEI CORP	0.006%	86.205%
2892	NCR CORP	0.006%	86.211%
2893	CIENA CORP COMMON STOCK USD.01	0.006%	86.218%
2894	Straumann AG	0.006%	86.224%
2895	J FRONT RETAILI	0.006%	86.231%
2896	MDC HOLDINGS INC COMMON STOCK USD.01	0.006%	86.237%
2897	PGE POLSKA GRUP	0.006%	86.244%
2898	EDISON INTERNAT	0.006%	86.250%
2899	SOTHEBY S COMMON STOCK USD.01	0.006%	86.257%
2900	SYMRISE AG	0.006%	86.263%
2901	SOJITZ CORP COM	0.006%	86.270%
2902	TRINIDAD DRILLI	0.006%	86.276%
2903	LEG IMMOBILIEN	0.006%	86.283%
2904	NEDCOR LTD ZAR1	0.006%	86.289%
2905	TABCORP HLDGS L	0.006%	86.296%
2906	SUZANO PAPEL E	0.006%	86.302%
2907	YARA INTERNATIO	0.006%	86.308%
2908	WORLEYPARSONS	0.006%	86.315%
2909	BADGER DAYLIGHT	0.006%	86.321%
2910	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.006%	86.328%
2911	CENTAMIN PLC	0.006%	86.334%
2912	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.006%	86.341%
2913	DDR CORP REIT USD.1	0.006%	86.347%
2914	NGK INSULATORS	0.006%	86.354%
2915	CREDIT SAISON C	0.006%	86.360%
2916	SEIKO EPSON COR	0.006%	86.366%
2917	OTP BANK PLC	0.006%	86.373%
2918	NOVO NORDISK A/S SPONS ADR ADR	0.006%	86.379%
2919	ABM INDUSTRIES INC COMMON STOCK USD.01	0.006%	86.386%
2920	SLEEP COUNTRY C	0.006%	86.392%
2921	INNOGY SE	0.006%	86.398%
2922	BANKINTER SA	0.006%	86.405%
2923	CMS ENERGY CORP	0.006%	86.411%
2924	MALAYAN BKG BHD	0.006%	86.418%
2925	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	86.424%
2926	SMITH AND NEPHE	0.006%	86.430%
2927	BMW FINANCE NV	0.006%	86.437%
2928	UNIVAR INC COMMON STOCK USD.01	0.006%	86.443%
2929	EXTENDICARE INC	0.006%	86.450%
2930	ASSOCIATED BRIT	0.006%	86.456%
2931	LANDSTAR SYSTEM	0.006%	86.462%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	GRUPA LOTOS S.A	0.006%	86.469%
2933	SRC ENERGY INC COMMON STOCK USD.001	0.006%	86.475%
2934	BALCHEM CORP COMMON STOCK USD.0667	0.006%	86.481%
2935	STAMPS.COM INC COMMON STOCK USD.001	0.006%	86.488%
2936	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.006%	86.494%
2937	VAIL RESORTS	0.006%	86.500%
2938	SWIRE PACIFIC	0.006%	86.507%
2939	SKANSKA AB	0.006%	86.513%
2940	YAMADA DENKI CO	0.006%	86.519%
2941	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.006%	86.526%
2942	CHEMOURS CO/THE COMMON STOCK	0.006%	86.532%
2943	MASCO CORP	0.006%	86.538%
2944	ASPEN INSURANCE	0.006%	86.545%
2945	BRUKER CORP COMMON STOCK USD.01	0.006%	86.551%
2946	GRUBHUB INC COMMON STOCK USD.0001	0.006%	86.557%
2947	GARTNER GROUP I	0.006%	86.564%
2948	HYUNDAI ENG & C	0.006%	86.570%
2949	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.006%	86.576%
2950	PUBLICIS GROUPE	0.006%	86.583%
2951	NORDEA BANK AB	0.006%	86.589%
2952	MYRIAD GENETICS	0.006%	86.595%
2953	ORIENT OVERSEAS	0.006%	86.601%
2954	JAPAN PRIME REA	0.006%	86.608%
2955	DKSH HOLDING LT	0.006%	86.614%
2956	CIA BRASILEIRA	0.006%	86.620%
2957	CASINO GUICH-PE	0.006%	86.627%
2958	GRANITE CONST	0.006%	86.633%
2959	JM AB	0.006%	86.639%
2960	KELLOGG CO	0.006%	86.645%
2961	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.006%	86.652%
2962	MATTEL INC COMMON STOCK USD1.0	0.006%	86.658%
2963	ANTA SPORTS PRO	0.006%	86.664%
2964	OTSUKA HLDGS CO	0.006%	86.671%
2965	LITE-ON TECHNOL	0.006%	86.677%
2966	HANG LUNG PROPE	0.006%	86.683%
2967	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.006%	86.689%
2968	RESILIENT REIT	0.006%	86.696%
2969	GVC HOLDINGS PL	0.006%	86.702%
2970	LG CABLE &MCHY	0.006%	86.708%
2971	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.006%	86.714%
2972	VALLOUREC SA	0.006%	86.721%
2973	SABINA SILVER C	0.006%	86.727%
2974	VIA VAREJO SA	0.006%	86.733%
2975	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.006%	86.739%
2976	AUTOZONE INC COMMON STOCK USD.01	0.006%	86.746%
2977	BANK OF COMMUNI	0.006%	86.752%
2978	CAPITACOMMERCIA	0.006%	86.758%
2979	SEAGATE TECHNOL	0.006%	86.764%
2980	GILDEMEISTER AG	0.006%	86.771%
2981	BK OF EAST ASIA	0.006%	86.777%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.006%	86.783%
2983	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.006%	86.789%
2984	BROWN-FORMAN CO	0.006%	86.796%
2985	E.SUN FINANCIAL	0.006%	86.802%
2986	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	86.808%
2987	WOOLWORTHS LTD	0.006%	86.814%
2988	HERMES INTL	0.006%	86.820%
2989	LOTTE CHEMICAL	0.006%	86.827%
2990	FORMOSA CHEMICA	0.006%	86.833%
2991	NATIONAL EXPRES	0.006%	86.839%
2992	WACKER CHEMIE A	0.006%	86.845%
2993	DOMINO S PIZZA INC COMMON STOCK USD.01	0.006%	86.851%
2994	ASAHI BREWERIES	0.006%	86.858%
2995	NEW YORK TIMES	0.006%	86.864%
2996	GPE EUROTUNNEL	0.006%	86.870%
2997	KGHM POLSKA MIE	0.006%	86.876%
2998	SMITH + NEPHEW PLC SPON ADR ADR	0.006%	86.882%
2999	SWISS PRIME SIT	0.006%	86.888%
3000	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.006%	86.895%
3001	ABERTIS INFRAES	0.006%	86.901%
3002	RESMED INC	0.006%	86.907%
3003	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.006%	86.913%
3004	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	86.919%
3005	NOMURA REAL EST	0.006%	86.925%
3006	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.006%	86.932%
3007	WABTEC CORP COMMON STOCK USD.01	0.006%	86.938%
3008	LIVANOVA PLC	0.006%	86.944%
3009	VOLVO AB	0.006%	86.950%
3010	CENTERPOINT ENE	0.006%	86.956%
3011	STEPAN CO COMMON STOCK USD1.0	0.006%	86.962%
3012	NIPRO CORP	0.006%	86.968%
3013	SM ENERGY CO COMMON STOCK USD.01	0.006%	86.975%
3014	ACI WORLDWIDE INC COMMON STOCK USD.005	0.006%	86.981%
3015	MINERAL RESOURC	0.006%	86.987%
3016	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.006%	86.993%
3017	BT GROUP PLC SPON ADR ADR	0.006%	86.999%
3018	BYD ELECTRONIC	0.006%	87.005%
3019	GREAT PORTLAND	0.006%	87.011%
3020	WAJAX CORP	0.006%	87.017%
3021	HANWHA CORP	0.006%	87.023%
3022	LAM RESEARCH CO	0.006%	87.029%
3023	BK OF KYOTO	0.006%	87.035%
3024	MERITAGE HOMES CORP COMMON STOCK USD.01	0.006%	87.042%
3025	TASEKO MINES LT	0.006%	87.048%
3026	TOPDANMARK A/S	0.006%	87.054%
3027	FBL FINANCIAL G	0.006%	87.060%
3028	THE FOSCHINI GR	0.006%	87.066%
3029	HRG GROUP INC COMMON STOCK USD.01	0.006%	87.072%
3030	BENCHMARK ELECT	0.006%	87.078%
3031	UNIFIRST CORP/MA COMMON STOCK USD.1	0.006%	87.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	DIALOG SEMICOND	0.006%	87.090%
3033	ARGO GROUP INTE	0.006%	87.096%
3034	CALERES INC COMMON STOCK USD.01	0.006%	87.102%
3035	GLP J-REIT	0.006%	87.108%
3036	CROMBIE REAL ES	0.006%	87.114%
3037	HAEMONETICS COR	0.006%	87.120%
3038	ACXIOM CORP COMMON STOCK USD.1	0.006%	87.126%
3039	F5 NETWORKS INC COMMON STOCK	0.006%	87.132%
3040	SALZGITTER AG	0.006%	87.138%
3041	NEWS CORP CLASS A COMMON STOCK USD.01	0.006%	87.144%
3042	ADVISORY BOARD CO/THE COMMON STOCK USD.01	0.006%	87.150%
3043	TKH GROUP NV DU	0.006%	87.156%
3044	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.006%	87.162%
3045	VECTREN CORP COMMON STOCK	0.006%	87.168%
3046	HORIZON PHARMA	0.006%	87.174%
3047	CONCORDIA FINAN	0.006%	87.180%
3048	FRESH DEL MONTE	0.006%	87.186%
3049	NGK SPARK PLUG	0.006%	87.192%
3050	PEBBLEBROOK HOT	0.006%	87.199%
3051	PEAB AB	0.006%	87.205%
3052	GROUP 1 AUTO	0.006%	87.211%
3053	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.006%	87.217%
3054	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.006%	87.223%
3055	SHANGRI-LA ASIA	0.006%	87.228%
3056	CLP HOLDINGS	0.006%	87.234%
3057	AMERICAN WOODMARK CORP COMMON STOCK	0.006%	87.240%
3058	RUBIS SCA	0.006%	87.246%
3059	UNIPOL GRUPPO F	0.006%	87.252%
3060	AIR FRANCE-KLM	0.006%	87.258%
3061	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.006%	87.264%
3062	Alten	0.006%	87.270%
3063	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.006%	87.276%
3064	GEN COMMUNICATI	0.006%	87.282%
3065	MUELLER INDS IN	0.006%	87.288%
3066	COSCO PACIFIC	0.006%	87.294%
3067	SGS SA-REG COMM	0.006%	87.300%
3068	ILLUMINA INC	0.006%	87.306%
3069	RECRUIT HOLDING	0.006%	87.312%
3070	FUJIKURA	0.006%	87.318%
3071	ALLETE INC	0.006%	87.324%
3072	DAITO TRUST CON	0.006%	87.330%
3073	LENDINGCLUB CORP COMMON STOCK USD.01	0.006%	87.336%
3074	FAMILYMART CO	0.006%	87.342%
3075	DILLARD DEPT ST	0.006%	87.348%
3076	ORORA LTD	0.006%	87.354%
3077	LEE & MAN PAPER	0.006%	87.360%
3078	DUERR AG	0.006%	87.366%
3079	TIGER BRANDS	0.006%	87.371%
3080	BAYTEX ENERGY CORP COMMON STOCK	0.006%	87.377%
3081	WOOD GROUP (JOH	0.006%	87.383%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	KAISA GROUP HLD	0.006%	87.389%
3083	SANKYU INC	0.006%	87.395%
3084	BQE CANT VAUDOI	0.006%	87.401%
3085	FLETCHER BUILDI	0.006%	87.407%
3086	QISDA CORP	0.006%	87.413%
3087	EUROFINS SCIENT	0.006%	87.419%
3088	NAVER CORP	0.006%	87.425%
3089	VICTREX PLC	0.006%	87.431%
3090	FRANSHION PROPE	0.006%	87.436%
3091	MORNINGSTAR INC COMMON STOCK	0.006%	87.442%
3092	EBARA CORP	0.006%	87.448%
3093	SINO-OCEAN LAND	0.006%	87.454%
3094	METCASH LTD	0.006%	87.460%
3095	ORION CORP	0.006%	87.466%
3096	ALLIANT ENERGY	0.006%	87.472%
3097	PERNOD-RICARD	0.006%	87.478%
3098	MONRO INC COMMON STOCK USD.01	0.006%	87.483%
3099	YUE YUEN INDUST	0.006%	87.489%
3100	RANGE RESOURCES CORP COMMON STOCK USD.01	0.006%	87.495%
3101	LOGITECH INTERN	0.006%	87.501%
3102	BRADY(WH)	0.006%	87.507%
3103	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.006%	87.513%
3104	HOYA CORP	0.006%	87.519%
3105	LOJAS AMERICANA	0.006%	87.525%
3106	PLEXUS CORP COMMON STOCK USD.01	0.006%	87.530%
3107	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.006%	87.536%
3108	CHINA VANKE CO	0.006%	87.542%
3109	KULICKE&SOFFA I	0.006%	87.548%
3110	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.006%	87.554%
3111	HERBALIFE LTD COMMON STOCK USD.002	0.006%	87.560%
3112	ATHENAHEALTH IN	0.006%	87.565%
3113	TOWNE BANK COMMON STOCK USD1.667	0.006%	87.571%
3114	HUTCHISON PORT	0.006%	87.577%
3115	LEONS FURNITURE	0.006%	87.583%
3116	SEMBCORP INDUST	0.006%	87.589%
3117	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.006%	87.595%
3118	CHINA STEEL	0.006%	87.601%
3119	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	87.606%
3120	NABTESCO CORP	0.006%	87.612%
3121	ARGONAUT GOLD I	0.006%	87.618%
3122	TATA STEEL LIMI	0.006%	87.624%
3123	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	87.630%
3124	DAI NIPPON PRIN	0.006%	87.635%
3125	BNK FINANCIAL G	0.006%	87.641%
3126	SUZUKEN CO LTD	0.006%	87.647%
3127	MITSUBISHI ESTA	0.006%	87.653%
3128	KERRY PROPETIE	0.006%	87.659%
3129	JTEKT CORP.	0.006%	87.665%
3130	WESTERN UNION CO COMMON STOCK USD.01	0.006%	87.670%
3131	NAVISTAR INTL C	0.006%	87.676%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	AIRCASTLE LTD	0.006%	87.682%
3133	CHINA RESOURCES	0.006%	87.688%
3134	THALES SA	0.006%	87.694%
3135	CHEMED CORP COMMON STOCK USD1.0	0.006%	87.699%
3136	LONDON STOCK EX	0.006%	87.705%
3137	RICHMONT MINES INC COMMON STOCK	0.006%	87.711%
3138	EPAM SYSTEMS INC COMMON STOCK USD.001	0.006%	87.717%
3139	MO OCH DOMSJO A	0.006%	87.723%
3140	GREENE KING	0.006%	87.728%
3141	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	87.734%
3142	BLACK HILLS CORP COMMON STOCK USD1.0	0.006%	87.740%
3143	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	87.746%
3144	SYMANTEC CORP	0.006%	87.751%
3145	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.006%	87.757%
3146	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.006%	87.763%
3147	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.006%	87.769%
3148	GRIFOLS SA	0.006%	87.774%
3149	OSI SYSTEMS INC	0.006%	87.780%
3150	EXLSERVICE HLDG	0.006%	87.786%
3151	ATHABASCA OIL C	0.006%	87.792%
3152	AMCOR LIMITED	0.006%	87.797%
3153	NORTHVIEW APART	0.006%	87.803%
3154	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.006%	87.809%
3155	SOPRA	0.006%	87.815%
3156	ACCTON	0.006%	87.820%
3157	ENDESA S.A.	0.006%	87.826%
3158	NABORS INDUSTRI	0.006%	87.832%
3159	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.006%	87.838%
3160	GLOBUS MEDICAL	0.006%	87.843%
3161	BEIJING ENTERPR	0.006%	87.849%
3162	ROWAN COMPANIES	0.006%	87.855%
3163	T IS BANKASI	0.006%	87.861%
3164	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.006%	87.866%
3165	ADARO ENERGY TB	0.006%	87.872%
3166	TOYO SEIKAN KAI	0.006%	87.878%
3167	TAISHIN FINANCI	0.006%	87.883%
3168	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.006%	87.889%
3169	PUBLIC BNK-LOCA	0.006%	87.895%
3170	MEDIASET	0.006%	87.901%
3171	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.006%	87.906%
3172	AXEL SPRINGER A	0.006%	87.912%
3173	ARYZTA AG	0.006%	87.918%
3174	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.006%	87.923%
3175	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	87.929%
3176	SEMTECH CORP	0.006%	87.935%
3177	VESUVIUS PLC	0.006%	87.940%
3178	ACADIA REALTY TRUST REIT USD.001	0.006%	87.946%
3179	NEX GROUP PLC	0.006%	87.952%
3180	CHINA MINSHENG	0.006%	87.957%
3181	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.006%	87.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	CHINA EVERBRIGH	0.006%	87.969%
3183	WAL-MART DE MEX	0.006%	87.974%
3184	BROOKS AUTOMATI	0.006%	87.980%
3185	MUELLER WATER P	0.006%	87.986%
3186	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.006%	87.991%
3187	KASIKORNBANK PL	0.006%	87.997%
3188	LIC HOUSING FIN	0.006%	88.003%
3189	WESBANCO INC COMMON STOCK USD2.0833	0.006%	88.008%
3190	ALFA LAVAL AB	0.006%	88.014%
3191	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	88.020%
3192	NIPPON ELEC GLA	0.006%	88.025%
3193	CAPITALAND	0.006%	88.031%
3194	DENTSU INC.	0.006%	88.037%
3195	HERC HOLDINGS INC COMMON STOCK USD.01	0.006%	88.042%
3196	CSR LIMITED	0.006%	88.048%
3197	NELNET INC CL A COMMON STOCK USD.01	0.006%	88.054%
3198	ELECTRONICS	0.006%	88.059%
3199	MORI SEIKI CO	0.006%	88.065%
3200	COMPUTER MODELL	0.006%	88.070%
3201	NEENAH PAPER INC COMMON STOCK USD.01	0.006%	88.076%
3202	DAIICHI SANKYO	0.006%	88.082%
3203	COFINIMMO	0.006%	88.087%
3204	SEALED AIR CORP COMMON STOCK USD.1	0.006%	88.093%
3205	BOVIS HOMES GRO	0.006%	88.099%
3206	CATHAY PACIFIC	0.006%	88.104%
3207	TOYO TIRE & RUB	0.006%	88.110%
3208	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.006%	88.115%
3209	KYOCERA CORP SPONS ADR ADR	0.006%	88.121%
3210	MEDNAX INC	0.006%	88.127%
3211	AVX CORP COMMON STOCK USD.01	0.006%	88.132%
3212	UGI CORP COMMON STOCK	0.006%	88.138%
3213	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	88.143%
3214	ENN ENERGY HOLD	0.006%	88.149%
3215	SEI INVESTMENT	0.006%	88.155%
3216	TAKASHIMAYA CO	0.006%	88.160%
3217	ANSELL LTD	0.006%	88.166%
3218	NORDSTROM INC COMMON STOCK	0.006%	88.171%
3219	NIBE INDUSTRIER	0.006%	88.177%
3220	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	88.183%
3221	VOPAK (KON)	0.006%	88.188%
3222	NORDSON CORP COMMON STOCK	0.006%	88.194%
3223	SECOM CO	0.006%	88.199%
3224	HERSHEY FOODS C	0.006%	88.205%
3225	ADANI PORT & SE	0.006%	88.210%
3226	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.006%	88.216%
3227	NIPPON EXPRESS	0.006%	88.221%
3228	AXALTA COATING	0.006%	88.227%
3229	WPG HOLDINGS	0.006%	88.233%
3230	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	88.238%
3231	S-OIL CORPORATI	0.006%	88.244%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	TINGYI(CAYMAN I	0.006%	88.249%
3233	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	88.255%
3234	SANWA SHUTTER C	0.006%	88.260%
3235	DAICEL CHEM IND	0.006%	88.266%
3236	SCHRODERS PLC	0.006%	88.271%
3237	SIMS GROUP LTD	0.006%	88.277%
3238	JAPAN HOTEL REI	0.006%	88.282%
3239	SUEDZUCKER AG	0.006%	88.288%
3240	ZEON CO	0.006%	88.293%
3241	NIDEC CORPORATI	0.005%	88.299%
3242	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	88.304%
3243	TRIUMPH GROUP I	0.005%	88.310%
3244	LARSEN & TOUBRO	0.005%	88.315%
3245	ESTACIO PARTICI	0.005%	88.321%
3246	NIKON CORP	0.005%	88.326%
3247	COGNEX CORP	0.005%	88.332%
3248	URBAN EDGE PROPERTIES REIT USD.01	0.005%	88.337%
3249	INFOSYS LTD SP ADR ADR	0.005%	88.343%
3250	SHIN KONG FINL	0.005%	88.348%
3251	EQT CORPORATION	0.005%	88.354%
3252	TRYGVESTA AS	0.005%	88.359%
3253	BIOMERIEUX	0.005%	88.365%
3254	BHP BILLITON FI	0.005%	88.370%
3255	BUZZI UNICEM SP	0.005%	88.376%
3256	CLEANAWAY WASTE	0.005%	88.381%
3257	STATOIL ASA SPON ADR ADR	0.005%	88.387%
3258	MERCK & CO INC	0.005%	88.392%
3259	COMPEQ MFG	0.005%	88.397%
3260	CLICLS GROUP	0.005%	88.403%
3261	ACTIVIA PROPERT	0.005%	88.408%
3262	WASHINGTON REIT REIT USD.01	0.005%	88.414%
3263	GENTHERM INC COMMON STOCK	0.005%	88.419%
3264	AAR CORP	0.005%	88.425%
3265	WEIR GROUP	0.005%	88.430%
3266	BE SEMICONDUCTO	0.005%	88.435%
3267	QTS REALTY TRUST INC CL A REIT USD.01	0.005%	88.441%
3268	HOPEWELL HLDGS	0.005%	88.446%
3269	TECHTRONIC INDU	0.005%	88.452%
3270	NOK CORP	0.005%	88.457%
3271	CHINA CITIC BK	0.005%	88.463%
3272	MTR CORP	0.005%	88.468%
3273	IT HOLDINGS COR	0.005%	88.473%
3274	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.005%	88.479%
3275	OWENS + MINOR INC COMMON STOCK USD2.0	0.005%	88.484%
3276	TRANSURBAN GROU	0.005%	88.490%
3277	CEMBRA MONEY BA	0.005%	88.495%
3278	HYUNDAI STEEL C	0.005%	88.500%
3279	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.005%	88.506%
3280	KURITA WATER IN	0.005%	88.511%
3281	SAPPORO BREWERI	0.005%	88.517%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	BEIJING CAPITAL	0.005%	88.522%
3283	LG&E & KU ENERG	0.005%	88.527%
3284	GCL-POLY ENERGY	0.005%	88.533%
3285	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.005%	88.538%
3286	MASIMO CORP COMMON STOCK USD.001	0.005%	88.543%
3287	ONTEX GROUP NV	0.005%	88.549%
3288	CAPITEC BANK HL	0.005%	88.554%
3289	DRIL QUIP INC	0.005%	88.560%
3290	CAPITAL BANK FINANCIAL CL A COMMON STOCK	0.005%	88.565%
3291	TOKAI CARBON CO	0.005%	88.570%
3292	ASM INTL NV	0.005%	88.576%
3293	HARSCO CORP	0.005%	88.581%
3294	HEXAGON AB	0.005%	88.586%
3295	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.005%	88.592%
3296	KILLAM APART RE	0.005%	88.597%
3297	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.005%	88.602%
3298	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	88.608%
3299	GLUSKIN SHEFF &	0.005%	88.613%
3300	BRAMBLES LIMITE	0.005%	88.618%
3301	CALLAWAY GOLF C	0.005%	88.624%
3302	VALENER INC	0.005%	88.629%
3303	L BRANDS INC COMMON STOCK USD.5	0.005%	88.634%
3304	VAREX IMAGING CORP COMMON STOCK USD.01	0.005%	88.640%
3305	WIN SEMICONDUCT	0.005%	88.645%
3306	WEICHAI POWER-H	0.005%	88.650%
3307	ELIS SA	0.005%	88.655%
3308	TESLA INC COMMON STOCK USD.001	0.005%	88.661%
3309	WILMAR INTERL L	0.005%	88.666%
3310	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.005%	88.671%
3311	PEARSON	0.005%	88.677%
3312	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.682%
3313	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.005%	88.687%
3314	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	88.692%
3315	HYOSUNG CORP	0.005%	88.698%
3316	VALMET CORP	0.005%	88.703%
3317	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	88.708%
3318	TATA CONSULTANC	0.005%	88.714%
3319	AMBU A/S	0.005%	88.719%
3320	ULTRAPAR PARTIC	0.005%	88.724%
3321	GREIF INC CL A COMMON STOCK	0.005%	88.729%
3322	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.005%	88.735%
3323	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	88.740%
3324	SEEK LTD.	0.005%	88.745%
3325	AGL ENERGY LTD	0.005%	88.750%
3326	GS YUASA CORP	0.005%	88.756%
3327	VONTOBEL HLDGS	0.005%	88.761%
3328	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.005%	88.766%
3329	FTI CONSULTING INC COMMON STOCK USD.01	0.005%	88.771%
3330	CITIZEN WATCH C	0.005%	88.776%
3331	FISHER & PAYKEL	0.005%	88.782%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	TAIWAN CEMENT	0.005%	88.787%
3333	BUWOG AG	0.005%	88.792%
3334	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	0.005%	88.797%
3335	SHERRITT INTERN	0.005%	88.803%
3336	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.005%	88.808%
3337	SCRIPPS NETWORK	0.005%	88.813%
3338	FUJI ELECTRIC C	0.005%	88.818%
3339	FILA KOREA LTD	0.005%	88.823%
3340	TRITAX BIG BOX	0.005%	88.829%
3341	HYPROP INVESTME	0.005%	88.834%
3342	NIPPON KAYAKU C	0.005%	88.839%
3343	HYUNDAI ROBOTIC	0.005%	88.844%
3344	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	88.849%
3345	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	88.855%
3346	TECH MAHINDRA L	0.005%	88.860%
3347	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.005%	88.865%
3348	TOKYO TATEMONO	0.005%	88.870%
3349	COCHLEAR LTD	0.005%	88.875%
3350	FIRST FINANCIAL BANCORP COMMON STOCK	0.005%	88.880%
3351	BIRD CONSTRUCTI	0.005%	88.886%
3352	SHARP CORP	0.005%	88.891%
3353	HITACHI METALS	0.005%	88.896%
3354	NOF CORP	0.005%	88.901%
3355	LANCASTER COLON	0.005%	88.906%
3356	MEDIATEK INC	0.005%	88.911%
3357	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.005%	88.917%
3358	MATSON INC COMMON STOCK	0.005%	88.922%
3359	CJ CHEILJEDANG	0.005%	88.927%
3360	GUNMA BANK	0.005%	88.932%
3361	WADDELL & REED	0.005%	88.937%
3362	N B T BANCORP INC COMMON STOCK USD.01	0.005%	88.942%
3363	OASIS PETROLEUM INC COMMON STOCK USD.01	0.005%	88.947%
3364	THOMAS COOK GRO	0.005%	88.953%
3365	ELIOR	0.005%	88.958%
3366	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.005%	88.963%
3367	KB HOME COMMON STOCK USD1.0	0.005%	88.968%
3368	SHISEIDO CO	0.005%	88.973%
3369	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	88.978%
3370	SAIA INC COMMON STOCK USD.001	0.005%	88.983%
3371	ENDO INTERNATIO	0.005%	88.989%
3372	HANG LUNG DEVEL	0.005%	88.994%
3373	ENSCO PLC CLASS	0.005%	88.999%
3374	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	89.004%
3375	VALIANT HOLDING	0.005%	89.009%
3376	DELTA ELECTRONI	0.005%	89.014%
3377	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.019%
3378	VERISIGN	0.005%	89.024%
3379	METHODE ELEC IN	0.005%	89.030%
3380	MOBILE MINI INC COMMON STOCK USD.01	0.005%	89.035%
3381	SUMITOMO OSAKA	0.005%	89.040%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	KITE PHARMA INC COMMON STOCK USD.001	0.005%	89.045%
3383	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.005%	89.050%
3384	HANESBRANDS INC COMMON STOCK USD.01	0.005%	89.055%
3385	OZ MINERALS LTD	0.005%	89.060%
3386	REDROW	0.005%	89.065%
3387	KANEKA CORP	0.005%	89.070%
3388	NUVASIVE INC COMMON STOCK USD.001	0.005%	89.075%
3389	FIRST BUSEY CORP COMMON STOCK USD.001	0.005%	89.081%
3390	MULTI COLOR CORP COMMON STOCK	0.005%	89.086%
3391	SULZER AG	0.005%	89.091%
3392	TOPPAN PRINTING	0.005%	89.096%
3393	INTEGRATED DEVI	0.005%	89.101%
3394	NIPPON PAPER IN	0.005%	89.106%
3395	DAINIPPON SCREE	0.005%	89.111%
3396	MAHINDRA &MAHIN	0.005%	89.116%
3397	BIOVERATIV INC COMMON STOCK USD.001	0.005%	89.121%
3398	SPX FLOW INC COMMON STOCK USD.01	0.005%	89.126%
3399	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	89.131%
3400	KRATON CORP COMMON STOCK USD.01	0.005%	89.137%
3401	PARAGON GROUP O	0.005%	89.142%
3402	DIODES INC COMMON STOCK USD.667	0.005%	89.147%
3403	ASHIKAGA HOLDIN	0.005%	89.152%
3404	BANCFIRST CORP	0.005%	89.157%
3405	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.005%	89.162%
3406	SHUTTERFLY INC	0.005%	89.167%
3407	PORTO SEGURO SA	0.005%	89.172%
3408	LA Z BOY INC COMMON STOCK USD1.0	0.005%	89.177%
3409	EUROCOMMERCIAL	0.005%	89.182%
3410	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.005%	89.187%
3411	PAINTED PONY EN	0.005%	89.192%
3412	ACCO BRANDS CORP COMMON STOCK USD.01	0.005%	89.197%
3413	BRITISH SKY BRO	0.005%	89.202%
3414	HFF INC CLASS A COMMON STOCK USD.01	0.005%	89.207%
3415	VONAGE HLDGS CO	0.005%	89.212%
3416	WIPRO	0.005%	89.217%
3417	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.005%	89.222%
3418	CCR SA	0.005%	89.228%
3419	TOYODA GOSEI	0.005%	89.233%
3420	SECURITAS	0.005%	89.238%
3421	UNITE GROUP PLC	0.005%	89.243%
3422	YAMATO HOLDINGS	0.005%	89.248%
3423	AJINOMOTO CO IN	0.005%	89.253%
3424	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.005%	89.258%
3425	CAIRN ENERGY PL	0.005%	89.263%
3426	EMPRESA BRASILE	0.005%	89.268%
3427	LLOYD THOMPSON	0.005%	89.273%
3428	ISS A/S	0.005%	89.278%
3429	BARCLAYS PLC	0.005%	89.283%
3430	AMER NATL INS	0.005%	89.288%
3431	AUTO TRADER GRO	0.005%	89.293%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	RENISHAW	0.005%	89.298%
3433	MDU RES GROUP I	0.005%	89.303%
3434	SPROTT INC COMM	0.005%	89.308%
3435	ADELAIDE BRIGHT	0.005%	89.313%
3436	HELLA KGAA HUEC	0.005%	89.318%
3437	KINGBOARD LAMIN	0.005%	89.323%
3438	CIFI HOLDINGS G	0.005%	89.328%
3439	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	89.333%
3440	CHAILEASE HOLDI	0.005%	89.338%
3441	HK & CHINA GAS	0.005%	89.343%
3442	MTY FOOD GROUP	0.005%	89.348%
3443	ALTRAN TECHNOLO	0.005%	89.353%
3444	QEP RESOURCES INC COMMON STOCK USD.01	0.005%	89.358%
3445	NOW INC COMMON STOCK USD.01	0.005%	89.363%
3446	SCHOUW & CO	0.005%	89.368%
3447	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.005%	89.373%
3448	LEXINGTON REALTY TRUST REIT USD.0001	0.005%	89.377%
3449	BANRISUL	0.005%	89.382%
3450	TRANSAT AT INC	0.005%	89.387%
3451	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.005%	89.392%
3452	FUKUOKA FINANCI	0.005%	89.397%
3453	TRANSUNION COMMON STOCK USD.01	0.005%	89.402%
3454	Rural Electrifi	0.005%	89.407%
3455	XPERI CORP COMMON STOCK USD.001	0.005%	89.412%
3456	WABASH NATIONAL	0.005%	89.417%
3457	GMS INC COMMON STOCK USD.01	0.005%	89.422%
3458	SINOPAC HLDG	0.005%	89.427%
3459	CHINA STATE CON	0.005%	89.432%
3460	TAURON POLSKA E	0.005%	89.437%
3461	ENI	0.005%	89.442%
3462	GRUPO FINANCIER	0.005%	89.447%
3463	NAGASE & CO	0.005%	89.452%
3464	NTN CORPORATION	0.005%	89.457%
3465	SNAM SPA	0.005%	89.462%
3466	SHENZHOU INT GR	0.005%	89.467%
3467	RUMO SA	0.005%	89.472%
3468	SPAR GROUP LIMI	0.005%	89.477%
3469	KENEDIX REALTY	0.005%	89.481%
3470	CREST NICHOLSON	0.005%	89.486%
3471	BRF SA ADR ADR	0.005%	89.491%
3472	PKO BANK POLSKI	0.005%	89.496%
3473	NIFCO INC	0.005%	89.501%
3474	SSAB SVENSKT ST	0.005%	89.506%
3475	FORWARD AIR COR	0.005%	89.511%
3476	DSW INC CLASS A COMMON STOCK	0.005%	89.516%
3477	YAMAGUCHI FINAN	0.005%	89.521%
3478	COCA-COLA EUROP	0.005%	89.526%
3479	SAMSUNG HEAVY	0.005%	89.531%
3480	UTD O/S LAND	0.005%	89.535%
3481	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	89.540%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.005%	89.545%
3483	CALGON CARBON C	0.005%	89.550%
3484	EVOLUTION MININ	0.005%	89.555%
3485	LARGAN PRECISIO	0.005%	89.560%
3486	FORBO HLDG	0.005%	89.565%
3487	ZHONGSHENG GROU	0.005%	89.570%
3488	TALANX AG	0.005%	89.575%
3489	ESCORTS LTD	0.005%	89.580%
3490	BEKAERT SA	0.005%	89.584%
3491	CHIBA BANK	0.005%	89.589%
3492	WGL HOLDINGS INC COMMON STOCK	0.005%	89.594%
3493	NAMCO BANDAI HO	0.005%	89.599%
3494	CENTURY TOKYO	0.005%	89.604%
3495	SIMCORP A/S	0.005%	89.609%
3496	JINDAL STEEL &	0.005%	89.614%
3497	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.005%	89.618%
3498	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.005%	89.623%
3499	SONIC HEALTHCAR	0.005%	89.628%
3500	CINEWORLD GROUP	0.005%	89.633%
3501	SUL AMERICA SA	0.005%	89.638%
3502	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.005%	89.643%
3503	BUFFALO WILD WINGS INC COMMON STOCK	0.005%	89.648%
3504	IROBOT CORP	0.005%	89.652%
3505	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.005%	89.657%
3506	STAG INDUSTRIAL INC REIT USD.01	0.005%	89.662%
3507	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.005%	89.667%
3508	TUTOR PERINI CORP COMMON STOCK USD1.0	0.005%	89.672%
3509	IBIDEN CO	0.005%	89.677%
3510	LEOPALACE 21	0.005%	89.681%
3511	JOHNSON ELECTRI	0.005%	89.686%
3512	DORMA+KABA HOLD	0.005%	89.691%
3513	NWS HOLDINGS LT	0.005%	89.696%
3514	ADEKA CORPORATI	0.005%	89.701%
3515	WALSIN TECHNOLO	0.005%	89.705%
3516	CSRA INC COMMON STOCK USD.001	0.005%	89.710%
3517	ADTRAN INC	0.005%	89.715%
3518	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.005%	89.720%
3519	ARROW ELECTRONI	0.005%	89.725%
3520	AMMB HOLDINGS B	0.005%	89.729%
3521	CONTINENTAL GOL	0.005%	89.734%
3522	ATMOS ENERGY CO	0.005%	89.739%
3523	SASOL	0.005%	89.744%
3524	BANCA MEDIOLANU	0.005%	89.749%
3525	SIG	0.005%	89.754%
3526	POU CHEN	0.005%	89.758%
3527	RIGHTMOVE GROUP	0.005%	89.763%
3528	ISETAN MITSUKOS	0.005%	89.768%
3529	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	89.773%
3530	JAFCO CO LTD	0.005%	89.777%
3531	KONECRANES O	0.005%	89.782%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	KOREA INVESTMEN	0.005%	89.787%
3533	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.005%	89.792%
3534	ABB LTD SPON ADR ADR	0.005%	89.797%
3535	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.005%	89.801%
3536	TIETO CORP OYJ	0.005%	89.806%
3537	AIR WATER INC.	0.005%	89.811%
3538	PREMIER INC CLASS A COMMON STOCK USD.01	0.005%	89.816%
3539	BOLLORE	0.005%	89.820%
3540	COCA-COLA BOTTL	0.005%	89.825%
3541	INTERFACE INC COMMON STOCK USD.1	0.005%	89.830%
3542	CHONGQING RURAL	0.005%	89.835%
3543	SOUTH32 ADR ADR	0.005%	89.840%
3544	MAPLETREE COMME	0.005%	89.844%
3545	DOWA HOLDING CO	0.005%	89.849%
3546	MEDIASET ESPANA	0.005%	89.854%
3547	BEIJING ENT WAT	0.005%	89.859%
3548	PENNON GROUP	0.005%	89.863%
3549	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.005%	89.868%
3550	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	89.873%
3551	UNIVERSAL CORP	0.005%	89.878%
3552	DUNDEE PRECIOUS	0.005%	89.882%
3553	DAIDO STEEL CO	0.005%	89.887%
3554	CORE-MARK HLDG	0.005%	89.892%
3555	TRICON CAPITAL	0.005%	89.897%
3556	AENA SA	0.005%	89.901%
3557	UTD INTERNET AG	0.005%	89.906%
3558	ELEMENTIS (1998	0.005%	89.911%
3559	GUESS? INC COMMON STOCK USD.01	0.005%	89.915%
3560	SAGE GROUP PLC/	0.005%	89.920%
3561	CHINA MEDICAL S	0.005%	89.925%
3562	FUCHS PETROLUB	0.005%	89.930%
3563	RADIAN GROUP	0.005%	89.934%
3564	SCIENTIFIC GAME	0.005%	89.939%
3565	AU OPTRONICS CO	0.005%	89.944%
3566	HACHIJUNI BANK	0.005%	89.949%
3567	HEROUX DEVTEK	0.005%	89.953%
3568	YUANTA FINL HOL	0.005%	89.958%
3569	PINNACLE WEST CAPITAL COMMON STOCK	0.005%	89.963%
3570	MAKITA CORP	0.005%	89.967%
3571	77TH BANK	0.005%	89.972%
3572	IDACORP INC COMMON STOCK	0.005%	89.977%
3573	GOME ELECTRICAL	0.005%	89.981%
3574	DASSAULT SYSTEM	0.005%	89.986%
3575	CHALLENGER FIN	0.005%	89.991%
3576	PETRONET LNG LT	0.005%	89.996%
3577	CHINA CINDA ASS	0.005%	90.000%
3578	THIRD POINT REI	0.005%	90.005%
3579	AOYAMA TRADING	0.005%	90.010%
3580	BELIMO HOLDING	0.005%	90.014%
3581	KAJIMA CORP	0.005%	90.019%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	WEB.COM GROUP INC COMMON STOCK USD.001	0.005%	90.024%
3583	JUST ENERGY GROUP INC COMMON STOCK	0.005%	90.028%
3584	NEXANS	0.005%	90.033%
3585	NAN YA PLASTIC	0.005%	90.038%
3586	CUBIC CORP COMMON STOCK	0.005%	90.042%
3587	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	90.047%
3588	SVENSKA CELLULO	0.005%	90.052%
3589	FIERA SCEPTRE I	0.005%	90.056%
3590	TATA MOTORS LTD	0.005%	90.061%
3591	WACOAL CORP	0.005%	90.066%
3592	SYNTHOMER PLC	0.005%	90.070%
3593	CYRELA BRAZIL R	0.005%	90.075%
3594	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.005%	90.080%
3595	HITACHI CHEMICA	0.005%	90.084%
3596	GLANBIA PLC	0.005%	90.089%
3597	BILFINGER BERGE	0.005%	90.094%
3598	ENERGIAS DE POR	0.005%	90.098%
3599	TSUMURA & CO	0.005%	90.103%
3600	HMS HOLDINGS CORP COMMON STOCK USD.01	0.005%	90.108%
3601	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.005%	90.112%
3602	TESSENDERLO CHE	0.005%	90.117%
3603	MERLIN ENTERTAI	0.005%	90.122%
3604	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.005%	90.126%
3605	LIFE HEALTHCARE	0.005%	90.131%
3606	HUANENG RENEWAB	0.005%	90.135%
3607	BOB EVANS FARMS	0.005%	90.140%
3608	WISTRON CORP	0.005%	90.145%
3609	GRUPO AEROPORTUARIO SUR ADR ADR	0.005%	90.149%
3610	KOITO MFG CO	0.005%	90.154%
3611	EASYJET	0.005%	90.159%
3612	ALSTRIA OFFICE	0.005%	90.163%
3613	HENKEL KGAA-PRE	0.005%	90.168%
3614	FORMOSA PLASTIC	0.005%	90.172%
3615	TRONOX LTD-CL A	0.005%	90.177%
3616	SJM HOLDINGS LT	0.005%	90.182%
3617	ALSEA SAB DE CV	0.005%	90.186%
3618	KUBOTA CORP	0.005%	90.191%
3619	SHENZHEN INVEST	0.005%	90.195%
3620	PLANTRONICS INC COMMON STOCK USD.01	0.005%	90.200%
3621	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.005%	90.205%
3622	JAMES HARDIE IN	0.005%	90.209%
3623	ASUSTEK COMPUTE	0.005%	90.214%
3624	SILICON LABORAT	0.005%	90.218%
3625	JAPAN AIRLINES	0.005%	90.223%
3626	CHICO'S FAS INC	0.005%	90.228%
3627	INDUSTRIAL BANK	0.005%	90.232%
3628	LIQUOR STORES N	0.005%	90.237%
3629	ZILLOW GROUP INC C COMMON STOCK	0.005%	90.241%
3630	ACTUANT CORP A COMMON STOCK USD.2	0.005%	90.246%
3631	KAMAN CORP COMMON STOCK USD1.0	0.005%	90.250%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	WAREHOUSES DE P	0.005%	90.255%
3633	CIPLA LTD	0.005%	90.260%
3634	IJM CORP BERHAD	0.005%	90.264%
3635	MACRONIX INTERN	0.005%	90.269%
3636	JAPAN EXCHANGE	0.005%	90.273%
3637	MARUI CO	0.005%	90.278%
3638	ARCA CONTINEN	0.005%	90.283%
3639	BOFI HOLDING INC COMMON STOCK USD.01	0.005%	90.287%
3640	STEELCASE INC	0.005%	90.292%
3641	CENCOSUD SA	0.005%	90.296%
3642	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	90.301%
3643	IDEA CELLULAR L	0.005%	90.305%
3644	DYNEGY INC COMMON STOCK USD.01	0.005%	90.310%
3645	LOGITECH INTERN	0.005%	90.314%
3646	LG HOUSEHOLD HE	0.005%	90.319%
3647	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.005%	90.324%
3648	NETGEAR INC COMMON STOCK USD.001	0.005%	90.328%
3649	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	90.333%
3650	SEGA SAMMY HOLD	0.005%	90.337%
3651	MACK CALI REALTY CORP REIT USD.01	0.005%	90.342%
3652	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.005%	90.346%
3653	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.005%	90.351%
3654	S + T BANCORP INC COMMON STOCK USD2.5	0.005%	90.355%
3655	TAIYO YUDEN CO	0.005%	90.360%
3656	ABERCROMBIE & F	0.005%	90.364%
3657	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.005%	90.369%
3658	DENA CO LTD	0.005%	90.373%
3659	NTT DATA	0.005%	90.378%
3660	NIPPON LIGHT ME	0.005%	90.383%
3661	AEROVIRONMENT I	0.005%	90.387%
3662	CRH (DUBLIN)	0.005%	90.392%
3663	EXXARO	0.005%	90.396%
3664	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.005%	90.401%
3665	NCC AB-B	0.005%	90.405%
3666	TAIWAN UNION TE	0.005%	90.410%
3667	SOFTWARE AG DAR	0.005%	90.414%
3668	SUMITOMO FOREST	0.005%	90.419%
3669	RICHTER GEDEON	0.005%	90.423%
3670	GREGGS PLC	0.005%	90.428%
3671	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.004%	90.432%
3672	CNP ASSURANCES	0.004%	90.437%
3673	COSMO ENERGY HO	0.004%	90.441%
3674	FAR EAST HORIZO	0.004%	90.446%
3675	KYUDENKO CORP	0.004%	90.450%
3676	CEAT LTD	0.004%	90.454%
3677	STATE BK OF IND	0.004%	90.459%
3678	K'S HOLDINGS	0.004%	90.463%
3679	IYO BANK	0.004%	90.468%
3680	NIPPON SUISAN	0.004%	90.472%
3681	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	90.477%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	TOTO	0.004%	90.481%
3683	MAEDA CORP	0.004%	90.486%
3684	KYUSHU FINANCIA	0.004%	90.490%
3685	PIZZA PIZZA ROY	0.004%	90.495%
3686	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.004%	90.499%
3687	MERITZ SECURITI	0.004%	90.504%
3688	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.004%	90.508%
3689	HARVEY NORMAN H	0.004%	90.513%
3690	YUEXIU PROPERTY	0.004%	90.517%
3691	INVESTA OFFICE	0.004%	90.521%
3692	BANCA POPOLARE	0.004%	90.526%
3693	PARK NATIONAL CORP COMMON STOCK	0.004%	90.530%
3694	FACTSET RESEARC	0.004%	90.535%
3695	NIPPON ACCOMMOD	0.004%	90.539%
3696	COMFORT SYSTEMS	0.004%	90.544%
3697	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.004%	90.548%
3698	ANALOGIC CORP	0.004%	90.553%
3699	USIMINAS USI SD	0.004%	90.557%
3700	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.004%	90.561%
3701	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.004%	90.566%
3702	HEICO CORP CLASS A COMMON STOCK USD.01	0.004%	90.570%
3703	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.004%	90.575%
3704	ONE GAS INC COMMON STOCK	0.004%	90.579%
3705	KNOWLES CORP COMMON STOCK USD.01	0.004%	90.584%
3706	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.004%	90.588%
3707	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	90.592%
3708	CIMB GROUP HOLD	0.004%	90.597%
3709	SMC CORP	0.004%	90.601%
3710	QINETIQ GROUP P	0.004%	90.606%
3711	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	90.610%
3712	Samsung Life In	0.004%	90.614%
3713	YTL CORP	0.004%	90.619%
3714	KAMIGUMI CO	0.004%	90.623%
3715	GANNETT CO INC COMMON STOCK USD.01	0.004%	90.628%
3716	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	90.632%
3717	NORTHWEST HEALT	0.004%	90.637%
3718	WINBOND ELECTRO	0.004%	90.641%
3719	POWER ASSETS HO	0.004%	90.645%
3720	PENTA OCEAN CON	0.004%	90.650%
3721	RECORDATI SPA	0.004%	90.654%
3722	FAIRFAX MEDIA L	0.004%	90.659%
3723	NISSHINBO IND I	0.004%	90.663%
3724	WETHERSPOON (J.	0.004%	90.667%
3725	CRANSWICK	0.004%	90.672%
3726	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.004%	90.676%
3727	SANTEN PHARM CO	0.004%	90.681%
3728	NISHIMATSU CONS	0.004%	90.685%
3729	CASIO COMPUTER	0.004%	90.689%
3730	BANK OF GEORGIA	0.004%	90.694%
3731	AMEDISYS INC COMMON STOCK USD.001	0.004%	90.698%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	NORMA GROUP AG	0.004%	90.702%
3733	LENDINGTREE INC COMMON STOCK USD.01	0.004%	90.707%
3734	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	90.711%
3735	ADMIRAL GROUP	0.004%	90.716%
3736	DIXONS CARPHONE	0.004%	90.720%
3737	GAIL INDIA LTD	0.004%	90.724%
3738	CHINA DEVELOPME	0.004%	90.729%
3739	JD SPORTS FASHI	0.004%	90.733%
3740	CHARTER HALL GR	0.004%	90.737%
3741	SHIMIZU CORP	0.004%	90.742%
3742	ALLEGION PLC	0.004%	90.746%
3743	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.004%	90.750%
3744	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	90.755%
3745	FRONTIER REIT	0.004%	90.759%
3746	WOORI BANK	0.004%	90.764%
3747	CATTOLICA ASSIC	0.004%	90.768%
3748	YAMAHA CORP	0.004%	90.772%
3749	GRAFTON GROUP P	0.004%	90.777%
3750	SENIOR PLC	0.004%	90.781%
3751	GENTERA SAB DE	0.004%	90.785%
3752	EPLUS INC	0.004%	90.790%
3753	SUPER GROUP	0.004%	90.794%
3754	BANCOLOMBIA SA	0.004%	90.798%
3755	CHINA HUARONG A	0.004%	90.803%
3756	ADVANSIX INC COMMON STOCK USD.01	0.004%	90.807%
3757	CORBION NV	0.004%	90.811%
3758	TAIWAN PAIHO	0.004%	90.816%
3759	WERELDHAVE NV	0.004%	90.820%
3760	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	90.824%
3761	CORE LABORATORI	0.004%	90.828%
3762	SUEZ ENVIRONMEN	0.004%	90.833%
3763	TELKOM GROUP LT	0.004%	90.837%
3764	XINYI GLASS HOL	0.004%	90.841%
3765	CHUGOKU BANK	0.004%	90.846%
3766	GREAT PLAINS ENERGY INC COMMON STOCK	0.004%	90.850%
3767	FIVE PRIME THER	0.004%	90.854%
3768	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.004%	90.859%
3769	WHITEHAVEN COAL	0.004%	90.863%
3770	OGE ENERGY CORP COMMON STOCK USD.01	0.004%	90.867%
3771	RPC INC COMMON STOCK USD.1	0.004%	90.872%
3772	HINO MOTORS	0.004%	90.876%
3773	HIROSHIMA BANK	0.004%	90.880%
3774	TOYOBO CO	0.004%	90.884%
3775	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	90.889%
3776	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.004%	90.893%
3777	MICHAEL PAGE IN	0.004%	90.897%
3778	COEUR MINING IN	0.004%	90.901%
3779	DAILY MAIL&GEN	0.004%	90.906%
3780	VIAD CORP	0.004%	90.910%
3781	CHIPOTLE MEXICA	0.004%	90.914%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	NEWMARKET CORP COMMON STOCK	0.004%	90.919%
3783	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.004%	90.923%
3784	AMEC FOSTER	0.004%	90.927%
3785	SYNAPTICS INC COMMON STOCK USD.001	0.004%	90.931%
3786	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.004%	90.936%
3787	SKY CITY	0.004%	90.940%
3788	TPK HOLDINGS CO	0.004%	90.944%
3789	NEOPOST	0.004%	90.948%
3790	BOSSARD HOLDING	0.004%	90.953%
3791	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.004%	90.957%
3792	KWG PROPERTY HL	0.004%	90.961%
3793	SHENZHEN INTERN	0.004%	90.965%
3794	US FOODS HOLDING CORP COMMON STOCK USD.01	0.004%	90.970%
3795	BENESSE CORP	0.004%	90.974%
3796	KUEHNE & NAGEL	0.004%	90.978%
3797	NOVANTA INC COMMON STOCK	0.004%	90.982%
3798	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	90.987%
3799	TORO CO	0.004%	90.991%
3800	MBIA INC	0.004%	90.995%
3801	SWATCH GROUP AG	0.004%	90.999%
3802	BRIGGS & STRATT	0.004%	91.004%
3803	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	91.008%
3804	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	91.012%
3805	PEABODY ENERGY CORP COMMON STOCK	0.004%	91.016%
3806	ADVANTEST	0.004%	91.020%
3807	HEIDELBERGER DR	0.004%	91.025%
3808	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.029%
3809	ENEA SA	0.004%	91.033%
3810	MORI HILLS REIT	0.004%	91.037%
3811	AYALA CORP	0.004%	91.042%
3812	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.004%	91.046%
3813	EXPONENT INC COMMON STOCK USD.001	0.004%	91.050%
3814	PRA GROUP INC COMMON STOCK USD.01	0.004%	91.054%
3815	SARTORIUS AG-VO	0.004%	91.058%
3816	SHANGHAI INDL	0.004%	91.063%
3817	GREAT EAGLE HLD	0.004%	91.067%
3818	ZHUZHOU CSR TIM	0.004%	91.071%
3819	WOOLWORTHS HLDG	0.004%	91.075%
3820	MARUHA NICHIRO	0.004%	91.079%
3821	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	91.084%
3822	ICA GRUPPEN AB	0.004%	91.088%
3823	HOKUHOKU FINANC	0.004%	91.092%
3824	REALPAGE INC COMMON STOCK USD.001	0.004%	91.096%
3825	GRASIM INDUSTRI	0.004%	91.100%
3826	ATLAS COPCO AB	0.004%	91.104%
3827	ENTEL EMP NAC T	0.004%	91.109%
3828	BROCADE COMMUNI	0.004%	91.113%
3829	SHOWA SHELL SEK	0.004%	91.117%
3830	DISTRIBUIDORA I	0.004%	91.121%
3831	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.004%	91.125%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	KLOECKNER & CO	0.004%	91.129%
3833	LTC PROPERTIES	0.004%	91.134%
3834	AEDIFICA	0.004%	91.138%
3835	GEA GROUP AG	0.004%	91.142%
3836	METRO AG	0.004%	91.146%
3837	REXFORDIndustr	0.004%	91.150%
3838	OSG CORP	0.004%	91.154%
3839	LHC GROUP INC COMMON STOCK USD.01	0.004%	91.158%
3840	ASTEC INDUSTRIE	0.004%	91.163%
3841	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	91.167%
3842	ZIJIN MINING GR	0.004%	91.171%
3843	ARGAN INC COMMON STOCK USD.15	0.004%	91.175%
3844	SHIZUOKA BANK	0.004%	91.179%
3845	IIDA GROUP HOLD	0.004%	91.183%
3846	FIRM CAPITAL MO	0.004%	91.187%
3847	PCCW LIMITED	0.004%	91.192%
3848	CANARA BANK	0.004%	91.196%
3849	LULULEMON	0.004%	91.200%
3850	PEOPLE'S INSURA	0.004%	91.204%
3851	NIPPON KONPO UN	0.004%	91.208%
3852	DAELIM INDUSTRI	0.004%	91.212%
3853	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.004%	91.216%
3854	NOVATEK MICROEL	0.004%	91.220%
3855	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.224%
3856	SCRIPPS(EW)CO(N	0.004%	91.229%
3857	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	91.233%
3858	FAST RETAILING	0.004%	91.237%
3859	FEDERAL BANK LT	0.004%	91.241%
3860	TRIPOD TECHNOLO	0.004%	91.245%
3861	SIHUAN PHARMACE	0.004%	91.249%
3862	SCHWEITER TECH	0.004%	91.253%
3863	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.004%	91.257%
3864	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	91.261%
3865	FLEXIUM INTERCO	0.004%	91.265%
3866	ITV PLC	0.004%	91.269%
3867	TOKYO GAS CO	0.004%	91.274%
3868	TAIWAN COOPERAT	0.004%	91.278%
3869	MORINAGA MILK I	0.004%	91.282%
3870	SEINO TRANSPORT	0.004%	91.286%
3871	JAPAN LOGISTICS	0.004%	91.290%
3872	BADGER METER INC COMMON STOCK USD1.0	0.004%	91.294%
3873	INNOSPEC INC COMMON STOCK USD.01	0.004%	91.298%
3874	DIPLOMA (NEW)	0.004%	91.302%
3875	BREWING DOLPHIN	0.004%	91.306%
3876	POOL CORP COMMON STOCK USD.001	0.004%	91.310%
3877	AES CORP COMMON STOCK USD.01	0.004%	91.314%
3878	MAGELLAN AEROSP	0.004%	91.318%
3879	ROLLINS INC	0.004%	91.322%
3880	HIKMA PHARMACEU	0.004%	91.327%
3881	INTERCONTINENTAL HOTELS ADR ADR	0.004%	91.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	OM ASSET MANAGE	0.004%	91.335%
3883	BELMOND LTD	0.004%	91.339%
3884	CHANG HWA COMME	0.004%	91.343%
3885	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	91.347%
3886	HITACHI CAPITAL	0.004%	91.351%
3887	NTT DOCOMO INC SPON ADR ADR	0.004%	91.355%
3888	SELECT INCOME REIT REIT USD.01	0.004%	91.359%
3889	FABRINET	0.004%	91.363%
3890	SUN ART RETAIL	0.004%	91.367%
3891	VISTA OUTDOOR INC COMMON STOCK USD.01	0.004%	91.371%
3892	POWER INTEGRATI	0.004%	91.375%
3893	J.C. PENNEY CO INC COMMON STOCK USD.5	0.004%	91.379%
3894	DGB FINANCIAL G	0.004%	91.383%
3895	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	91.387%
3896	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	91.391%
3897	ERICSSON (LM) TEL SP ADR ADR	0.004%	91.395%
3898	IMCD GROUP NV	0.004%	91.399%
3899	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	91.403%
3900	OXFORD INDUSTRI	0.004%	91.407%
3901	LATAM AIRLINES	0.004%	91.411%
3902	CHART INDUSTRIE	0.004%	91.415%
3903	VISCOFAN SA	0.004%	91.419%
3904	MMI HOLDINGS LT	0.004%	91.423%
3905	BARCO(NEW)	0.004%	91.427%
3906	TS TECH CO.LTD	0.004%	91.431%
3907	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.004%	91.435%
3908	DA OFFICE INV C	0.004%	91.440%
3909	H20 RETAILING C	0.004%	91.444%
3910	LANCASHIRE HLDG	0.004%	91.448%
3911	AZZ INC COMMON STOCK USD1.0	0.004%	91.452%
3912	CASTELLUM AB NE	0.004%	91.456%
3913	LUK FOOK HOLDIN	0.004%	91.460%
3914	INDIVIOR PLC	0.004%	91.463%
3915	QUBE HOLDINGS L	0.004%	91.467%
3916	SCHOLASTIC CORP	0.004%	91.471%
3917	SEVEN BANK LTD.	0.004%	91.475%
3918	PTT GLOBAL CHEM	0.004%	91.479%
3919	PORTUCEL EMPRES	0.004%	91.483%
3920	PROSIEBENSAT.1	0.004%	91.487%
3921	INDUS HOLDING A	0.004%	91.491%
3922	ALTICE NV CLAS	0.004%	91.495%
3923	TOAGOSEI CO LTD	0.004%	91.499%
3924	NISHI-NIPPON FI	0.004%	91.503%
3925	AXIATA GROUP	0.004%	91.507%
3926	QANTAS AIRWAYS	0.004%	91.511%
3927	GREENCORE GROUP	0.004%	91.515%
3928	MEDICLINIC INTE	0.004%	91.519%
3929	ARMSTRONG WORLD	0.004%	91.523%
3930	EBIX INC COMMON STOCK USD.1	0.004%	91.527%
3931	TOPCON CORPORAT	0.004%	91.531%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	BANKIA SA	0.004%	91.535%
3933	GLORY	0.004%	91.539%
3934	OCI	0.004%	91.543%
3935	HIGH LINER FOOD	0.004%	91.547%
3936	NITORI CO LTD	0.004%	91.551%
3937	SELECT COMFORT CORPORATION COMMON STOCK USD.01	0.004%	91.555%
3938	IOOF HOLDINGS L	0.004%	91.559%
3939	EURONEXT NV	0.004%	91.563%
3940	NISOURCE INC	0.004%	91.567%
3941	PROTO LABS INC COMMON STOCK USD.001	0.004%	91.571%
3942	JIANGXI COPPER	0.004%	91.575%
3943	AG GROWTH INTER	0.004%	91.579%
3944	CONZZETA AG	0.004%	91.582%
3945	CABLE ONE INC COMMON STOCK USD.01	0.004%	91.586%
3946	H&E EQUIPMENT S	0.004%	91.590%
3947	INFINERA CORP	0.004%	91.594%
3948	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.004%	91.598%
3949	MCGRATH RENTCORP COMMON STOCK	0.004%	91.602%
3950	PSP SWISS PROPE	0.004%	91.606%
3951	BTG PLC	0.004%	91.610%
3952	GOLDEN AGRI RES	0.004%	91.614%
3953	CARDTRONICS PLC	0.004%	91.618%
3954	BHP BILLITON LTD SPON ADR ADR	0.004%	91.622%
3955	AVISTA CORP	0.004%	91.625%
3956	INCYTE PHARMACE	0.004%	91.629%
3957	KEMIRA OY	0.004%	91.633%
3958	MAEDA ROAD CONS	0.004%	91.637%
3959	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.004%	91.641%
3960	CIELO SA	0.004%	91.645%
3961	NHK SPRING CO	0.004%	91.649%
3962	MORINAGA & CO	0.004%	91.653%
3963	NEXTEER AUTOMOT	0.004%	91.657%
3964	BDO UNIBANK INC	0.004%	91.660%
3965	AMC NETWORKS INC A COMMON STOCK	0.004%	91.664%
3966	ZOETIS INC SR UNSECURED 02/18 1.875	0.004%	91.668%
3967	CHESAPEAKE LODG	0.004%	91.672%
3968	INVENTEC CORP	0.004%	91.676%
3969	KONAMI CO	0.004%	91.680%
3970	AMERICAN ASSETS TRUST INC REIT USD.01	0.004%	91.684%
3971	UTD DRUG	0.004%	91.688%
3972	CHINA PETROLEUM	0.004%	91.692%
3973	MOBIMO HLDG AG	0.004%	91.695%
3974	CD PROJEKT SA	0.004%	91.699%
3975	MODERN TIMES GR	0.004%	91.703%
3976	OMNICELL INC COMMON STOCK USD.001	0.004%	91.707%
3977	LONG CHEN PAPER	0.004%	91.711%
3978	ULTRAPAR PARTIC	0.004%	91.715%
3979	GRUPO ELEKTRA(N	0.004%	91.719%
3980	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.004%	91.723%
3981	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.004%	91.726%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	COM HEM HLDG AB	0.004%	91.730%
3983	TOKUYAMA CORP	0.004%	91.734%
3984	BANKRATE INC COMMON STOCK USD.01	0.004%	91.738%
3985	THAI OIL PCL-FR	0.004%	91.742%
3986	JBS SA	0.004%	91.746%
3987	SPIRE INC COMMON STOCK USD1.0	0.004%	91.750%
3988	SHIGA BANK	0.004%	91.753%
3989	HOKKOKU BANK	0.004%	91.757%
3990	SAWAI PHARM CO	0.004%	91.761%
3991	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.004%	91.765%
3992	SOHO CHINA LTD	0.004%	91.769%
3993	SCHWEITZER-MAUD	0.004%	91.773%
3994	INTERPUMP GROUP	0.004%	91.776%
3995	CHINA LIFE INSURANCE CO ADR ADR	0.004%	91.780%
3996	COMPUTERSHARE L	0.004%	91.784%
3997	HUA NAN FINANCI	0.004%	91.788%
3998	TUPRAS-TURKIYE	0.004%	91.792%
3999	INSURANCE AUSTR	0.004%	91.796%
4000	MEDIBANK PVT LT	0.004%	91.799%
4001	BREMBO SPA	0.004%	91.803%
4002	STRATASYS LTD	0.004%	91.807%
4003	GLOBAL NET LEASE INC REIT USD.01	0.004%	91.811%
4004	CHINA AGRI-INDU	0.004%	91.815%
4005	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.004%	91.819%
4006	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	91.822%
4007	DAIICHI KOSHO C	0.004%	91.826%
4008	JD.COM INC ADR ADR USD.00002	0.004%	91.830%
4009	PRIMARY HEALTH	0.004%	91.834%
4010	ORIENTAL LAND C	0.004%	91.838%
4011	TATA GLOBAL	0.004%	91.841%
4012	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	91.845%
4013	MAPLETREE INDUS	0.004%	91.849%
4014	BLUCORA INC COMMON STOCK USD.0001	0.004%	91.853%
4015	HERA	0.004%	91.857%
4016	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.004%	91.860%
4017	MEGACABLE HOLDI	0.004%	91.864%
4018	DECHRA PHARMA	0.004%	91.868%
4019	IMPALA PLATINUM	0.004%	91.872%
4020	ESSENTRA PLC	0.004%	91.876%
4021	TIME INC COMMON STOCK USD.01	0.004%	91.879%
4022	FED SIGNAL CORP	0.004%	91.883%
4023	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	91.887%
4024	CHICAGO BRIDGE	0.004%	91.891%
4025	FAR EAST TEXTIL	0.004%	91.895%
4026	GOLDEN RESORTS	0.004%	91.898%
4027	HEALTHCARE SERV	0.004%	91.902%
4028	L&T FINANCE HOL	0.004%	91.906%
4029	KEIHAN ELECTRIC	0.004%	91.910%
4030	AWA BANK	0.004%	91.914%
4031	K-REIT ASIA	0.004%	91.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	RENGO CO	0.004%	91.921%
4033	OPKO HEALTH INC COMMON STOCK USD.01	0.004%	91.925%
4034	INDUSTRIAS PENO	0.004%	91.929%
4035	INGEVITY CORP COMMON STOCK USD.01	0.004%	91.932%
4036	WH SMITH PLC	0.004%	91.936%
4037	USHIO INC	0.004%	91.940%
4038	DEAN FOODS CO COMMON STOCK USD.01	0.004%	91.944%
4039	SSP GROUP PLC	0.004%	91.948%
4040	LG INNOTEK CO	0.004%	91.951%
4041	SEOUL SEMICONDU	0.004%	91.955%
4042	ASHOK LEYLAND	0.004%	91.959%
4043	MARINE HARVEST	0.004%	91.963%
4044	KEYENCE CORP	0.004%	91.966%
4045	ISRAEL DISCOUNT	0.004%	91.970%
4046	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	91.974%
4047	SONAE, S.G.P.S.	0.004%	91.978%
4048	CONMED CORP COMMON STOCK USD.01	0.004%	91.981%
4049	KONINKLIJKE BAM	0.004%	91.985%
4050	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.004%	91.989%
4051	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.004%	91.993%
4052	POWER FINANCE C	0.004%	91.996%
4053	DAEWOO SECURITI	0.004%	92.000%
4054	SAMSUNG SECS CO	0.004%	92.004%
4055	SIXT SE PFD	0.004%	92.008%
4056	FUTURE LAND DEV	0.004%	92.011%
4057	MIRACA HOLDIN	0.004%	92.015%
4058	SUN PHARMACEUTI	0.004%	92.019%
4059	KANSAI ELEC POW	0.004%	92.023%
4060	JAMES RIVER GRO	0.004%	92.026%
4061	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.004%	92.030%
4062	NOLATO AB	0.004%	92.034%
4063	BHARTI INFRATEL	0.004%	92.037%
4064	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	92.041%
4065	DAISHI BANK	0.004%	92.045%
4066	SOCIETE TELEVIS	0.004%	92.049%
4067	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	92.052%
4068	VIACOM INC SR UNSECURED 12/19 2.75	0.004%	92.056%
4069	CTS EVENTIM	0.004%	92.060%
4070	BAJAJ FINANCE L	0.004%	92.064%
4071	EULER & HERMES	0.004%	92.067%
4072	GRAINCORP LTD	0.004%	92.071%
4073	EXTERRAN CORP COMMON STOCK USD.01	0.004%	92.075%
4074	DHX MEDIA LTD	0.004%	92.078%
4075	ORKLA ASA	0.004%	92.082%
4076	BOYD GAMING COR	0.004%	92.086%
4077	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	92.090%
4078	ALEXANDERS INC	0.004%	92.093%
4079	NEOGEN CORP COMMON STOCK USD.16	0.004%	92.097%
4080	GRAY TELEVISION INC COMMON STOCK	0.004%	92.101%
4081	MITIE GROUP	0.004%	92.104%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	HAIER ELECTRONI	0.004%	92.108%
4083	POWERTECH TECHN	0.004%	92.112%
4084	EMPRESAS CMPC S	0.004%	92.115%
4085	MELCO INTERNATI	0.004%	92.119%
4086	INNOVIVA INC COMMON STOCK	0.004%	92.123%
4087	BAIC MOTOR CORP	0.004%	92.127%
4088	RAMBUS INC	0.004%	92.130%
4089	RATIONAL	0.004%	92.134%
4090	EQUATORIAL ENER	0.004%	92.138%
4091	AIRPORTS OF THA	0.004%	92.141%
4092	TERRENO REALTY CORP REIT USD.01	0.004%	92.145%
4093	EMBRAER SA SPON ADR ADR	0.004%	92.149%
4094	STANLEY ELECTRI	0.004%	92.152%
4095	SMILES SA	0.004%	92.156%
4096	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	92.160%
4097	LUZERNER KTBK	0.004%	92.163%
4098	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	92.167%
4099	ALUMINIUM CORP	0.004%	92.171%
4100	KT & G	0.004%	92.175%
4101	EDP RENOVAVEIS	0.004%	92.178%
4102	BIG YELLOW GROU	0.004%	92.182%
4103	ASICS CORP	0.004%	92.186%
4104	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	92.189%
4105	DRAX GROUP PLC	0.004%	92.193%
4106	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	92.197%
4107	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	92.200%
4108	JAPAN STEEL WOR	0.004%	92.204%
4109	YAGEO CORP	0.004%	92.208%
4110	FIRST PACIFIC C	0.004%	92.211%
4111	1ST SOURCE CORP COMMON STOCK	0.004%	92.215%
4112	UNIQA INSURANCE	0.004%	92.219%
4113	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	92.222%
4114	YAMATAKE CORP Y	0.004%	92.226%
4115	GPO FIN INBURSA	0.004%	92.230%
4116	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.004%	92.233%
4117	CFE	0.004%	92.237%
4118	SPORTS DIRECT I	0.004%	92.240%
4119	DERICHEBOURG	0.004%	92.244%
4120	JAPAN EXCELLENT	0.004%	92.248%
4121	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.004%	92.251%
4122	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	92.255%
4123	SCORPIO TANKERS	0.004%	92.259%
4124	UNIBET GROUP PL	0.004%	92.262%
4125	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.004%	92.266%
4126	INDEPENDENCE GR	0.004%	92.270%
4127	UNIPRES CORP.	0.004%	92.273%
4128	RYOSAN CO	0.004%	92.277%
4129	CITY HOLDING CO COMMON STOCK USD2.5	0.004%	92.280%
4130	FIBRIA CELULOSE	0.004%	92.284%
4131	ALAMO GROUP INC	0.004%	92.288%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	OAD ROSNEFT OIL	0.004%	92.291%
4133	DFDS A/S	0.004%	92.295%
4134	ARCH COAL INC A COMMON STOCK USD.01	0.004%	92.299%
4135	A2A SPA	0.004%	92.302%
4136	JSR CORPORATION	0.004%	92.306%
4137	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.004%	92.309%
4138	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.004%	92.313%
4139	VEON LTD ADR	0.004%	92.317%
4140	CHINA CONCH VEN	0.004%	92.320%
4141	SAVILLS PLC	0.004%	92.324%
4142	AIR NEW ZEALAND	0.004%	92.328%
4143	NIPPON SHOKUBAI	0.004%	92.331%
4144	INTER PARFUMS INC COMMON STOCK USD.001	0.004%	92.335%
4145	MORI TRUST SOGO	0.004%	92.338%
4146	CHUBU ELEC POWE	0.004%	92.342%
4147	HAZAMA CORP(NEW	0.004%	92.346%
4148	SHRIRAM TRANSP	0.004%	92.349%
4149	BR MALLS PARTIC	0.004%	92.353%
4150	HAW PAR CORP LT	0.004%	92.356%
4151	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.004%	92.360%
4152	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.004%	92.364%
4153	FOXCONN TECHNOL	0.004%	92.367%
4154	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.004%	92.371%
4155	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.004%	92.374%
4156	TELEFONICA DEUT	0.004%	92.378%
4157	DEWAN HOUSING F	0.004%	92.382%
4158	TOMY CO LTD	0.004%	92.385%
4159	FORMFACTOR INC COMMON STOCK USD.001	0.004%	92.389%
4160	TVS MOTOR CO	0.004%	92.392%
4161	SIAS SPA	0.004%	92.396%
4162	APOLLO TYRES	0.004%	92.400%
4163	PNM RESOURCES I	0.004%	92.403%
4164	HTC CORP COMMON	0.004%	92.407%
4165	EICHER MOTORS	0.004%	92.410%
4166	Denison Mines C	0.004%	92.414%
4167	ANIMA HOLDING S	0.004%	92.417%
4168	ANDRITZ AG	0.004%	92.421%
4169	SIEGFRIED HOLDI	0.004%	92.425%
4170	MODINE MFG CO	0.004%	92.428%
4171	SHIMACHU CO	0.004%	92.432%
4172	MR PRICE GROUP	0.004%	92.435%
4173	TRIMAS CORP COMMON STOCK USD.01	0.004%	92.439%
4174	TFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.442%
4175	DELTIC TIMBER	0.004%	92.446%
4176	SFS GROUP AG	0.004%	92.450%
4177	KUMBA IRON ORE	0.004%	92.453%
4178	PROMOTORA Y OPE	0.004%	92.457%
4179	SARAS SPA	0.004%	92.460%
4180	PIRAMAL ENTERPR	0.004%	92.464%
4181	TOKYU CORP	0.004%	92.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	NISSAN CHEMICAL	0.004%	92.471%
4183	KAYABA INDUSTRY	0.004%	92.474%
4184	MANDO CORPORATI	0.004%	92.478%
4185	HAITIAN INTL HL	0.004%	92.481%
4186	BRITVIC	0.004%	92.485%
4187	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.004%	92.488%
4188	TAIYO NIPPON SA	0.004%	92.492%
4189	SUN TV NETWORK	0.004%	92.496%
4190	LATAM AIRLINES GROUP SP ADR ADR	0.004%	92.499%
4191	ARCADIS NV	0.004%	92.503%
4192	HANWA CO	0.004%	92.506%
4193	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.004%	92.510%
4194	CHINA AIRLINES	0.004%	92.513%
4195	KITE REALTY GROUP TRUST REIT USD.01	0.004%	92.517%
4196	GALLIFORD TRY P	0.004%	92.520%
4197	TERUMO CORP	0.004%	92.524%
4198	BLACKPEARL RESO	0.004%	92.527%
4199	KORIAN	0.004%	92.531%
4200	KOKUYO CO	0.004%	92.534%
4201	WACKER CONSTRUC	0.004%	92.538%
4202	LINTEC CORP	0.004%	92.541%
4203	SAPURAKENCANA P	0.004%	92.545%
4204	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.004%	92.548%
4205	HINDUSTAN PETRO	0.004%	92.552%
4206	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.004%	92.555%
4207	INVESTEC LIMITE	0.004%	92.559%
4208	WOONGJIN COWAY	0.003%	92.562%
4209	OUTOTEC OYJ	0.003%	92.566%
4210	SODEXHO ALLIANC	0.003%	92.569%
4211	US ECOLOGY INC COMMON STOCK USD.01	0.003%	92.573%
4212	D'IETEREN TRADI	0.003%	92.576%
4213	NUFARM	0.003%	92.580%
4214	AF AB	0.003%	92.583%
4215	DET N O A	0.003%	92.587%
4216	TOKAI TOKYO SEC	0.003%	92.590%
4217	TYSON FOODS INC COMPANY GUAR 08/19 2.65	0.003%	92.594%
4218	ASHMORE GROUP	0.003%	92.597%
4219	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	92.601%
4220	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	92.604%
4221	FUJITSU GENERAL	0.003%	92.608%
4222	PFEIFFER VAC TE	0.003%	92.611%
4223	MITSUBISHI MOTO	0.003%	92.615%
4224	CHASE CORP COMMON STOCK USD.1	0.003%	92.618%
4225	ACERINOX SA	0.003%	92.622%
4226	ULTRA ELECTRONI	0.003%	92.625%
4227	NAGOYA RAILROAD	0.003%	92.629%
4228	HANNOVER RUECKV	0.003%	92.632%
4229	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	92.635%
4230	ERG SPA	0.003%	92.639%
4231	KRUNG THAI BNK	0.003%	92.642%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	CHINA PACIFIC I	0.003%	92.646%
4233	UNIT CORP	0.003%	92.649%
4234	FUJI OIL CO	0.003%	92.653%
4235	EMPRESAS COPEC	0.003%	92.656%
4236	TOTVS SA	0.003%	92.660%
4237	NIHON PARKERIZI	0.003%	92.663%
4238	KEMET CORP	0.003%	92.667%
4239	WEIS MARKETS IN	0.003%	92.670%
4240	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	92.674%
4241	SHOPPING CENTRE	0.003%	92.677%
4242	CHINA RAILWAY C	0.003%	92.680%
4243	BCO SANTANDER-C	0.003%	92.684%
4244	SIXT AG	0.003%	92.687%
4245	ADVANCED	0.003%	92.691%
4246	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.003%	92.694%
4247	AEON FINANCIAL	0.003%	92.698%
4248	CBL & ASSOC PRO	0.003%	92.701%
4249	EL PASO ELECTRIC CO COMMON STOCK	0.003%	92.705%
4250	AMANO CORPORATI	0.003%	92.708%
4251	IMERYS SA	0.003%	92.711%
4252	KONINKLIJKE WES	0.003%	92.715%
4253	MAPLETREE GREAT	0.003%	92.718%
4254	MERRY ELECTRONI	0.003%	92.722%
4255	RATOS AB-B SHS	0.003%	92.725%
4256	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.003%	92.729%
4257	TIVITY HEALTH INC COMMON STOCK USD.001	0.003%	92.732%
4258	SERVICENOW INC COMMON STOCK USD.001	0.003%	92.735%
4259	BOLSAS Y MERCAD	0.003%	92.739%
4260	TOWER SEMICONDU	0.003%	92.742%
4261	OKUMA CORP	0.003%	92.746%
4262	DRILLISCH AG	0.003%	92.749%
4263	COM2US CORPORAT	0.003%	92.752%
4264	TOYO INK MFG CO	0.003%	92.756%
4265	FNFV GROUP TRACKING STK USD.0001	0.003%	92.759%
4266	STROER OUT-OF-H	0.003%	92.763%
4267	TAIWAN HON CHUA	0.003%	92.766%
4268	HALFORDS GROUP	0.003%	92.769%
4269	BUREAU VERITAS	0.003%	92.773%
4270	CHINA RESOURCES	0.003%	92.776%
4271	VALE SA SP ADR ADR	0.003%	92.780%
4272	TREX COMPANY INC COMMON STOCK USD.01	0.003%	92.783%
4273	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.003%	92.786%
4274	ENERGIZER HOLDINGS INC COMMON STOCK	0.003%	92.790%
4275	INTRUM JUSTITIA	0.003%	92.793%
4276	WEST JAPAN RAIL	0.003%	92.797%
4277	CHEUNG KONG INF	0.003%	92.800%
4278	ILIAD	0.003%	92.803%
4279	WELBILT INC COMMON STOCK USD.01	0.003%	92.807%
4280	TOPRE CORPORATI	0.003%	92.810%
4281	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.003%	92.813%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	ILUKA RESOURCES	0.003%	92.817%
4283	ACER INC	0.003%	92.820%
4284	SCANA CORP COMMON STOCK	0.003%	92.824%
4285	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.003%	92.827%
4286	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	92.830%
4287	COHU INC COMMON STOCK USD1.0	0.003%	92.834%
4288	EMMI AG	0.003%	92.837%
4289	HORIBA	0.003%	92.840%
4290	LION CORP	0.003%	92.844%
4291	AMERISAFE INC COMMON STOCK USD.01	0.003%	92.847%
4292	TODA CORP	0.003%	92.851%
4293	SWEDISH MATCH C	0.003%	92.854%
4294	MALAYSIA AIRPOR	0.003%	92.857%
4295	EVERTZ TECHNOLO	0.003%	92.861%
4296	CALAVO GROWERS INC COMMON STOCK USD.001	0.003%	92.864%
4297	KCC CORP	0.003%	92.867%
4298	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.003%	92.871%
4299	KEIYO BANK	0.003%	92.874%
4300	OLYMPUS OPTICAL	0.003%	92.877%
4301	RIO TINTO PLC	0.003%	92.881%
4302	HAITONG SECURIT	0.003%	92.884%
4303	FAIR ISAAC CORP COMMON STOCK USD.01	0.003%	92.887%
4304	OPEN HOUSE CO L	0.003%	92.891%
4305	CBIZ INC COMMON STOCK USD.01	0.003%	92.894%
4306	SOUTH INDIA BAN	0.003%	92.897%
4307	DURATEX SA	0.003%	92.901%
4308	AARHUSKARLSHAMN	0.003%	92.904%
4309	KYOWA EXEO CORP	0.003%	92.907%
4310	SANDS CHINA LTD	0.003%	92.911%
4311	DIEBOLD INC	0.003%	92.914%
4312	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	92.918%
4313	SIDERURGICA NAC	0.003%	92.921%
4314	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	92.924%
4315	MRV ENGENHARIA	0.003%	92.928%
4316	LONDOMETRIC PR	0.003%	92.931%
4317	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	92.934%
4318	FUYO GENERAL LE	0.003%	92.937%
4319	COMFORTDELGRO C	0.003%	92.941%
4320	ENERGY DEVELOP	0.003%	92.944%
4321	HANNSTAR DISPLA	0.003%	92.947%
4322	NCSOFT CORPN	0.003%	92.951%
4323	ASM PACIFIC TEC	0.003%	92.954%
4324	TADANO	0.003%	92.957%
4325	DINEQUITY INC	0.003%	92.961%
4326	CAP SA	0.003%	92.964%
4327	GENUS PLC	0.003%	92.967%
4328	ANGLOVAAL MININ	0.003%	92.971%
4329	ASSURA PLC	0.003%	92.974%
4330	TURK HAVA YOLLA	0.003%	92.977%
4331	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.003%	92.980%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	HOCHTIEF AG	0.003%	92.984%
4333	NOMURA RESEARCH	0.003%	92.987%
4334	KUMAGAI GUMI CO	0.003%	92.990%
4335	ENTERPRISE INNS	0.003%	92.994%
4336	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.003%	92.997%
4337	SA DES CEMENTS	0.003%	93.000%
4338	ITAU UNIBANCO H	0.003%	93.003%
4339	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.003%	93.007%
4340	KOREA LIFE INSU	0.003%	93.010%
4341	BANCO COMERCIAL	0.003%	93.013%
4342	UNDER ARMOUR IN	0.003%	93.017%
4343	LAMAR ADVERTISING CO A REIT USD.001	0.003%	93.020%
4344	TERANGA GOLD CO	0.003%	93.023%
4345	JSE LTD	0.003%	93.026%
4346	GAMUDA BERHAD	0.003%	93.030%
4347	METSA BOARD	0.003%	93.033%
4348	TECAN AG	0.003%	93.036%
4349	CHINA RESOURCES	0.003%	93.039%
4350	HANSTEEN HOLDIN	0.003%	93.043%
4351	MEIJI HOLDINGS	0.003%	93.046%
4352	CARSales.COM LT	0.003%	93.049%
4353	DOOSAN INFRACOR	0.003%	93.053%
4354	MERIDIAN BANCORP INC COMMON STOCK	0.003%	93.056%
4355	GPO TELEVISA	0.003%	93.059%
4356	APA GROUP	0.003%	93.062%
4357	EXCO TECHNOLOGIES LTD COMMON STOCK	0.003%	93.066%
4358	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.069%
4359	DAVIDE CAMPARI-	0.003%	93.072%
4360	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	93.075%
4361	CHINA LIFE INS	0.003%	93.079%
4362	WORKSPACE GROUP	0.003%	93.082%
4363	ASSECO POLAND S	0.003%	93.085%
4364	TAL EDUCATION GROUP ADR ADR	0.003%	93.088%
4365	HEXPOL AB	0.003%	93.092%
4366	MATERION CORP COMMON STOCK	0.003%	93.095%
4367	HEICO CORP	0.003%	93.098%
4368	AVANGRID INC COMMON STOCK USD.01	0.003%	93.101%
4369	FAR EASTONE TEL	0.003%	93.105%
4370	ECONOCOM GROUP	0.003%	93.108%
4371	SUMITOMO BAKELI	0.003%	93.111%
4372	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.003%	93.114%
4373	SCANSOURCE INC COMMON STOCK	0.003%	93.118%
4374	HOME PRODUCT CE	0.003%	93.121%
4375	SANKYO CO LTD	0.003%	93.124%
4376	CITY DEVELOPMEN	0.003%	93.127%
4377	TURKIYE VAKIFLA	0.003%	93.131%
4378	KOREAN AIR LINE	0.003%	93.134%
4379	ENEL CHILE SA ADR	0.003%	93.137%
4380	STEADFAST GROUP	0.003%	93.140%
4381	GUANGDONG INVES	0.003%	93.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	93.147%
4383	MINITUBISHI LOGI	0.003%	93.150%
4384	WALSIN LIHWA CO	0.003%	93.153%
4385	BANCO DE CHILE ADR ADR	0.003%	93.156%
4386	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.003%	93.160%
4387	ALMACENES EXITO	0.003%	93.163%
4388	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	93.166%
4389	NAGACORP LTD	0.003%	93.169%
4390	FLIGHT CENTRE L	0.003%	93.173%
4391	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	93.176%
4392	AICA KOGYO CO	0.003%	93.179%
4393	SAN IN GODO BAN	0.003%	93.182%
4394	CAPELLA EDUCATI	0.003%	93.185%
4395	PGT INC	0.003%	93.189%
4396	ST JOE CO/THE COMMON STOCK	0.003%	93.192%
4397	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	93.195%
4398	FIBRIA CELULOSE SA SPON ADR ADR	0.003%	93.198%
4399	EDELWEISS FIN S	0.003%	93.201%
4400	ARCBEST CORP COMMON STOCK USD.01	0.003%	93.205%
4401	ROHTO PHARM	0.003%	93.208%
4402	TREND MICRO INC	0.003%	93.211%
4403	GPO CATALANA OC	0.003%	93.214%
4404	NIPPON HODO CO	0.003%	93.217%
4405	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	93.221%
4406	JENOPTIK AG	0.003%	93.224%
4407	US CONCRETE INC COMMON STOCK USD.001	0.003%	93.227%
4408	AFRICA OIL CORP	0.003%	93.230%
4409	BOBST GROUP AG	0.003%	93.233%
4410	TENAGA NASIONL	0.003%	93.237%
4411	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.003%	93.240%
4412	WONIK IPS CO LT	0.003%	93.243%
4413	VALORA HOLDING	0.003%	93.246%
4414	PAZ OIL CO LTD	0.003%	93.249%
4415	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	93.253%
4416	EPISTAR CORP	0.003%	93.256%
4417	ITC LTD	0.003%	93.259%
4418	GAMESA CORP TEC	0.003%	93.262%
4419	CAPITAL & COUNT	0.003%	93.265%
4420	ACORDA THERAPEU	0.003%	93.268%
4421	MARSHALLS PLC	0.003%	93.272%
4422	KIYO BANK	0.003%	93.275%
4423	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.003%	93.278%
4424	CAVIUM INC COMMON STOCK USD.001	0.003%	93.281%
4425	BLACKBAUD INC	0.003%	93.284%
4426	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	93.288%
4427	BHARAT HEAVY EL	0.003%	93.291%
4428	DIASORIN SPA EU	0.003%	93.294%
4429	GENTING INTERNA	0.003%	93.297%
4430	HITACHI TRNSPT	0.003%	93.300%
4431	AKER ASA	0.003%	93.303%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	KEWPIE CORP	0.003%	93.307%
4433	KADANT INC COMMON STOCK USD.01	0.003%	93.310%
4434	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	93.313%
4435	SLIGRO FOOD GRO	0.003%	93.316%
4436	SIAM CEMENT PCL	0.003%	93.319%
4437	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	93.322%
4438	NACHI-FUJIKOSHI	0.003%	93.325%
4439	AEROPORTS DE PA	0.003%	93.329%
4440	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	93.332%
4441	HYUNDAI DS,NEW	0.003%	93.335%
4442	EBRO FOODS SA	0.003%	93.338%
4443	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.003%	93.341%
4444	LYDALL INC COMMON STOCK USD.1	0.003%	93.344%
4445	BRAIT SA	0.003%	93.347%
4446	VIDRALA S.A.	0.003%	93.351%
4447	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.003%	93.354%
4448	NETWORK HEALTHC	0.003%	93.357%
4449	CARA OPERATIONS	0.003%	93.360%
4450	MORGAN ADVANCE	0.003%	93.363%
4451	THAI MILITARY B	0.003%	93.366%
4452	KNOLL INC COMMON STOCK USD.01	0.003%	93.369%
4453	TF ADNUBUSTRADO	0.003%	93.372%
4454	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.003%	93.376%
4455	POLY HONG KONG	0.003%	93.379%
4456	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.003%	93.382%
4457	TENNANT CO	0.003%	93.385%
4458	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	93.388%
4459	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.003%	93.391%
4460	STORNOWAY DIAMO	0.003%	93.394%
4461	CANWEL BUILDING	0.003%	93.398%
4462	TELENET GROUP H	0.003%	93.401%
4463	ABIOMED INC COMMON STOCK USD.01	0.003%	93.404%
4464	RELIANCE CAPITA	0.003%	93.407%
4465	AVICHINA INDUST	0.003%	93.410%
4466	SING AIRP TRM S	0.003%	93.413%
4467	CHINA EVERBRIGH	0.003%	93.416%
4468	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.003%	93.419%
4469	OCLARO INC COMMON STOCK USD.01	0.003%	93.422%
4470	HISPANIA ACTIVO	0.003%	93.426%
4471	SAMSUNG C&T COR	0.003%	93.429%
4472	OCI COMPANY LTD	0.003%	93.432%
4473	LAKELAND BANCORP INC COMMON STOCK	0.003%	93.435%
4474	DAH SING BANKIN	0.003%	93.438%
4475	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.003%	93.441%
4476	ARVIND LTD	0.003%	93.444%
4477	CJ CORP.	0.003%	93.447%
4478	LEROY SEAFOOD G	0.003%	93.450%
4479	BANCO SANTANDER	0.003%	93.454%
4480	LONKING HOLDING	0.003%	93.457%
4481	SINOTRANS LIMIT	0.003%	93.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	MAHINDRA & MAHI	0.003%	93.463%
4483	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.003%	93.466%
4484	FANUC	0.003%	93.469%
4485	HORIZON NORTH L	0.003%	93.472%
4486	AUTONEUM HOLDIN	0.003%	93.475%
4487	LIBERTY HLDGS	0.003%	93.478%
4488	DUSKIN CO LTD	0.003%	93.481%
4489	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	93.485%
4490	BOINGO WIRELESS INC COMMON STOCK	0.003%	93.488%
4491	FUJI MACHINE MF	0.003%	93.491%
4492	PARADE TECHNOLO	0.003%	93.494%
4493	IWATANI INTL CO	0.003%	93.497%
4494	RINGKJOEBING LA	0.003%	93.500%
4495	TIME WARNER INC	0.003%	93.503%
4496	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	93.506%
4497	PREMIER INVESTM	0.003%	93.509%
4498	KELLY SERVICES	0.003%	93.512%
4499	MONCLER SPA	0.003%	93.515%
4500	OUTFRONT MEDIA INC REIT USD.01	0.003%	93.519%
4501	SOHGO SECURITY	0.003%	93.522%
4502	SURUGA BANK	0.003%	93.525%
4503	CITIC SECURITIE	0.003%	93.528%
4504	GREENTOWN CHINA	0.003%	93.531%
4505	FP CORP	0.003%	93.534%
4506	NINTENDO CO	0.003%	93.537%
4507	PAPA JOHN'S INT	0.003%	93.540%
4508	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	93.543%
4509	IPSOS	0.003%	93.546%
4510	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.003%	93.549%
4511	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	93.552%
4512	KRONES AG	0.003%	93.555%
4513	PORT OF TAURANG	0.003%	93.558%
4514	ITAU CORPBANCA	0.003%	93.562%
4515	GUANGZHOU AUTOM	0.003%	93.565%
4516	NEWS CORP CLASS B COMMON STOCK	0.003%	93.568%
4517	PRIMAX ELECTRON	0.003%	93.571%
4518	REALTEK SEMICON	0.003%	93.574%
4519	VAKRANGEE LTD	0.003%	93.577%
4520	SINO-AMERICAN S	0.003%	93.580%
4521	GLATFELTER(PH)C	0.003%	93.583%
4522	ANDERSONS INC/THE COMMON STOCK	0.003%	93.586%
4523	NIPPON SEIKI CO	0.003%	93.589%
4524	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.003%	93.592%
4525	NTHN STAR RES L	0.003%	93.595%
4526	SSAB SVENSKT ST	0.003%	93.598%
4527	NICHIAS CORP	0.003%	93.601%
4528	MACQUARIE KOREA	0.003%	93.604%
4529	NANYA TECHNOLOG	0.003%	93.607%
4530	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.003%	93.610%
4531	INSPERITY INC	0.003%	93.613%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	YAMATO KOGYO CO	0.003%	93.617%
4533	SHINSEGAE DEPT	0.003%	93.620%
4534	EFG INTERNATION	0.003%	93.623%
4535	TRICO BANCSHARES COMMON STOCK	0.003%	93.626%
4536	NEWRIVER REIT P	0.003%	93.629%
4537	MEIKO ELECTRONI	0.003%	93.632%
4538	AOZORA BANK	0.003%	93.635%
4539	TARKETT SA	0.003%	93.638%
4540	NIHON M&A CENTE	0.003%	93.641%
4541	CHENG SHIN RUBB	0.003%	93.644%
4542	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.003%	93.647%
4543	AZIMUT HOLDOING	0.003%	93.650%
4544	SANOMA OYJ	0.003%	93.653%
4545	ALFRESA HOLDING	0.003%	93.656%
4546	TELECOM ITALIA	0.003%	93.659%
4547	ATWOOD OCEANICS	0.003%	93.662%
4548	TAG TEGERNSEE I	0.003%	93.665%
4549	HIGHWEALTH CONS	0.003%	93.668%
4550	DAH SING FINANC	0.003%	93.671%
4551	CALTEX AUSTRALI	0.003%	93.674%
4552	BAJAJ AUTO	0.003%	93.677%
4553	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	93.680%
4554	CROWN LTD.	0.003%	93.683%
4555	KINDEN CORPORAT	0.003%	93.686%
4556	KOREAN REINSURA	0.003%	93.689%
4557	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.003%	93.692%
4558	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	93.695%
4559	CARETRUST REIT INC REIT USD.01	0.003%	93.698%
4560	ST MODWEN PROPS	0.003%	93.701%
4561	WIENER STAEDTIS	0.003%	93.704%
4562	CHINA RAILWAY G	0.003%	93.707%
4563	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	93.710%
4564	AGREE REALTY CORP REIT USD.0001	0.003%	93.713%
4565	SPAR NORD BANK	0.003%	93.716%
4566	ST GALLER KTBK	0.003%	93.719%
4567	ANDREW PELLER-A	0.003%	93.722%
4568	OSAKA GAS CO	0.003%	93.725%
4569	DATATEC	0.003%	93.728%
4570	CELLTRION INC K	0.003%	93.731%
4571	SKYWORTH DIGITA	0.003%	93.734%
4572	SAF-HOLLAND SA	0.003%	93.737%
4573	NORTHAM PLATINU	0.003%	93.740%
4574	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	93.743%
4575	FABEGE AB	0.003%	93.746%
4576	RAMSAY HEALTH C	0.003%	93.749%
4577	PEGASYSTEMS INC COMMON STOCK USD.01	0.003%	93.752%
4578	GPO CARSO SA DE	0.003%	93.755%
4579	H.I.S.CO	0.003%	93.758%
4580	VTB BANK(JSC)	0.003%	93.761%
4581	ONWARD KASHIYAM	0.003%	93.764%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	SPARTANNASH CO COMMON STOCK	0.003%	93.767%
4583	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.003%	93.770%
4584	MIZRAHI TEFAHOT	0.003%	93.773%
4585	IRPC PUBLIC CO	0.003%	93.776%
4586	DELPHI ENERGY C	0.003%	93.779%
4587	ALLIANCE FINANC	0.003%	93.782%
4588	QUALITY CARE PROPERTIES REIT USD.01	0.003%	93.785%
4589	SAFESTORE HOLDI	0.003%	93.788%
4590	SIBANYE STILLWATER SPONS ADR ADR	0.003%	93.791%
4591	MACQUARIE MEXIC	0.003%	93.794%
4592	NIPPON GAS CO L	0.003%	93.797%
4593	BANREGIO GRUPO	0.003%	93.800%
4594	TURKIYE HALK	0.003%	93.802%
4595	TOHO HOLDINGS C	0.003%	93.805%
4596	DON QUIJOTE	0.003%	93.808%
4597	GRIFFON CORP COMMON STOCK USD.25	0.003%	93.811%
4598	HITACHI HIGH-TE	0.003%	93.814%
4599	TRINET GROUP INC COMMON STOCK USD.000025	0.003%	93.817%
4600	ACCELL GROUP	0.003%	93.820%
4601	PZ CUSSONS PLC	0.003%	93.823%
4602	ASIANA AIRLINES	0.003%	93.826%
4603	JUROKU BANK	0.003%	93.829%
4604	YELLOW PAGES LT	0.003%	93.832%
4605	SHIMA SEIKI MFG	0.003%	93.835%
4606	INVINCIBLE INVE	0.003%	93.838%
4607	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	93.841%
4608	LCY CHEMICAL CO	0.003%	93.844%
4609	MARUICHI STL TU	0.003%	93.847%
4610	HYAKUGO BANK(10	0.003%	93.850%
4611	DLF LIMITED	0.003%	93.852%
4612	DAIRY CREST GRO	0.003%	93.855%
4613	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	93.858%
4614	CHINA ZHONGWANG	0.003%	93.861%
4615	UNILEVER NV	0.003%	93.864%
4616	ELECTA AB B SHS	0.003%	93.867%
4617	HILL & SMITH HL	0.003%	93.870%
4618	WESTPAC BANKING	0.003%	93.873%
4619	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.003%	93.876%
4620	FINECOBANK BANC	0.003%	93.879%
4621	BEACH PETROLEUM	0.003%	93.882%
4622	ADVANCED INFO S	0.003%	93.885%
4623	BB SEGURIDADE P	0.003%	93.887%
4624	FIELMANN AG	0.003%	93.890%
4625	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	93.893%
4626	SOCIETE BIC SA	0.003%	93.896%
4627	SHIP HEALTHCARE	0.003%	93.899%
4628	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	93.902%
4629	ODAKYU ELEC RLW	0.003%	93.905%
4630	ITEQ CORP	0.003%	93.908%
4631	TRIGANO	0.003%	93.911%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	93.914%
4633	BANCA IFIS	0.003%	93.916%
4634	ASANKO GOLD INC	0.003%	93.919%
4635	IPSEN	0.003%	93.922%
4636	CANON MARKETING	0.003%	93.925%
4637	MONEYSUPERMARKE	0.003%	93.928%
4638	SHUI ON LAND LT	0.003%	93.931%
4639	IMPLENIA AG	0.003%	93.934%
4640	CHINA COAL ENER	0.003%	93.937%
4641	HYSAN DEVELOPME	0.003%	93.939%
4642	NN INC COMMON STOCK USD.01	0.003%	93.942%
4643	SHANGHAI PHARMA	0.003%	93.945%
4644	INDUSTRIAL & IN	0.003%	93.948%
4645	COMSYS HOLDINGS	0.003%	93.951%
4646	JUBILANT LIFE S	0.003%	93.954%
4647	HYUNDAI WIA COR	0.003%	93.957%
4648	FRESNILLO PLC	0.003%	93.960%
4649	JAIN IRRIGATION	0.003%	93.962%
4650	SUMCO CORPORATI	0.003%	93.965%
4651	RYOHIN KEIKAKU	0.003%	93.968%
4652	MISUMI CORPORAT	0.003%	93.971%
4653	OKI ELECTRIC IN	0.003%	93.974%
4654	UTD ENGINEERS	0.003%	93.977%
4655	IMAX CORP	0.003%	93.980%
4656	OGAKI KYORITSU	0.003%	93.983%
4657	ROUND ONE CORP	0.003%	93.985%
4658	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	93.988%
4659	KIMBERLY CLARK	0.003%	93.991%
4660	SERIA CO LTD	0.003%	93.994%
4661	DAETWYLER HOLDI	0.003%	93.997%
4662	ATEA ASA	0.003%	94.000%
4663	MARSTON'S PLC	0.003%	94.003%
4664	U-MING MARINE	0.003%	94.005%
4665	GROUPE FNAC	0.003%	94.008%
4666	KIER GROUP	0.003%	94.011%
4667	AECI	0.003%	94.014%
4668	AUROBINDO PHARM	0.003%	94.017%
4669	SHINMAYWA INDS	0.003%	94.020%
4670	KINTETSU CORP	0.003%	94.023%
4671	ROBINSONS LAND	0.003%	94.025%
4672	GUARDIAN CAP GR	0.003%	94.028%
4673	IMMOFINANZ IMMO	0.003%	94.031%
4674	MAPLETREE LOGIS	0.003%	94.034%
4675	ORGANIZACI SORI	0.003%	94.037%
4676	MITSUI ENG&SHIP	0.003%	94.040%
4677	JAPAN RENTAL HO	0.003%	94.042%
4678	KING YUAN ELECT	0.003%	94.045%
4679	MINMETALS RES	0.003%	94.048%
4680	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.003%	94.051%
4681	VIRTUSA CORP COMMON STOCK USD.01	0.003%	94.054%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	CHINA LONGYUAN	0.003%	94.057%
4683	SHIONOGI & CO	0.003%	94.059%
4684	INFICON HOLDING	0.003%	94.062%
4685	TOKAI RIKA CO	0.003%	94.065%
4686	SACYR SA	0.003%	94.068%
4687	YAMAZAKI BAKING	0.003%	94.071%
4688	CHINA OILFIELD	0.003%	94.074%
4689	MABUCHI MOTOR C	0.003%	94.076%
4690	SHIRE PLC ADR	0.003%	94.079%
4691	TSUBAKIMOTO CHA	0.003%	94.082%
4692	WOORI INVESTMEN	0.003%	94.085%
4693	MATSUMOTOKIYOSH	0.003%	94.088%
4694	AGFA GEVAERT NV	0.003%	94.090%
4695	MYCRONIC AB	0.003%	94.093%
4696	SP PLUS CORP COMMON STOCK USD.001	0.003%	94.096%
4697	LG PHILIPS LCD	0.003%	94.099%
4698	B2W-CIA GLOBAL	0.003%	94.102%
4699	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.003%	94.105%
4700	MERITOR INC COMMON STOCK USD1.0	0.003%	94.107%
4701	ELITE MATERIAL	0.003%	94.110%
4702	BONAVA AB - B S	0.003%	94.113%
4703	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	94.116%
4704	KOREA ZINC	0.003%	94.119%
4705	MEGMILK SNOW BR	0.003%	94.121%
4706	INTERRENT REAL	0.003%	94.124%
4707	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.127%
4708	SKC CO	0.003%	94.130%
4709	PT TAMBANG BATU	0.003%	94.133%
4710	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.135%
4711	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	94.138%
4712	EVA AIRWAYS	0.003%	94.141%
4713	FIDESA	0.003%	94.144%
4714	MAXLINEAR INC COMMON STOCK	0.003%	94.147%
4715	UNI-PRESIDENT C	0.003%	94.149%
4716	TIM PARTICIPA	0.003%	94.152%
4717	INVESTMENT TECH	0.003%	94.155%
4718	ITOHAM YONEKYU	0.003%	94.158%
4719	PZU GR	0.003%	94.161%
4720	INGERSOLL GLB H	0.003%	94.163%
4721	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.003%	94.166%
4722	PANALPINA WELT	0.003%	94.169%
4723	HOMESTREET INC COMMON STOCK	0.003%	94.172%
4724	ESPRIT HOLDINGS	0.003%	94.175%
4725	FRUTAROM	0.003%	94.177%
4726	NORTH PACIFIC B	0.003%	94.180%
4727	ABAXIS INC COMMON STOCK	0.003%	94.183%
4728	MAINFREIGHT LTD	0.003%	94.186%
4729	BEAZER HOMES USA INC COMMON STOCK USD.001	0.003%	94.188%
4730	KANEMATSU CORP	0.003%	94.191%
4731	OAO GAZPROM	0.003%	94.194%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	MAYORA INDAH	0.003%	94.197%
4733	GRAND PACIF PET	0.003%	94.200%
4734	UNIPETROL	0.003%	94.202%
4735	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	94.205%
4736	BAJAJ AUTO LTD	0.003%	94.208%
4737	NIPPON STEEL	0.003%	94.211%
4738	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	94.213%
4739	COSMAX INC	0.003%	94.216%
4740	MYTILINEOS	0.003%	94.219%
4741	MGE ENERGY INC COMMON STOCK USD1.0	0.003%	94.222%
4742	XINYI SOLAR HOL	0.003%	94.224%
4743	LOTTE SHOPPING	0.003%	94.227%
4744	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.230%
4745	SINOPEC SHANGHA	0.003%	94.233%
4746	TURK SISE VE CA	0.003%	94.235%
4747	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.003%	94.238%
4748	GIANT MFG CO	0.003%	94.241%
4749	BRASKEM SA	0.003%	94.244%
4750	STARTS CORP INC	0.003%	94.246%
4751	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	94.249%
4752	ADVANCED MICRO	0.003%	94.252%
4753	AUTODESK INC	0.003%	94.255%
4754	PRIMARY HEALTH	0.003%	94.257%
4755	HEIWA CORP	0.003%	94.260%
4756	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.003%	94.263%
4757	ALM. BRAND	0.003%	94.266%
4758	TELSTRA CORP	0.003%	94.268%
4759	BRF SA	0.003%	94.271%
4760	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	94.274%
4761	KING'S TOWN BAN	0.003%	94.277%
4762	BANK DANAMON PT	0.003%	94.279%
4763	CHINA SYNTH RUB	0.003%	94.282%
4764	SYDNEY AIRPORT	0.003%	94.285%
4765	CHINA TRAVEL IN	0.003%	94.288%
4766	JOY CITY PROPER	0.003%	94.290%
4767	CUMMINS INDIA	0.003%	94.293%
4768	SOHU.COM INC	0.003%	94.296%
4769	ANGANG NEW STEE	0.003%	94.298%
4770	INDO TAMBANGRAY	0.003%	94.301%
4771	GREEN PLAINS INC COMMON STOCK USD.001	0.003%	94.304%
4772	BIOCON	0.003%	94.307%
4773	PHARMERICA CORP COMMON STOCK USD.01	0.003%	94.309%
4774	NOBIA AB NEW	0.003%	94.312%
4775	POLYPIPE GROUP	0.003%	94.315%
4776	BWP TRUST	0.003%	94.318%
4777	AIR CHINA LTD	0.003%	94.320%
4778	AU OPTRONICS CORP SPON ADR ADR	0.003%	94.323%
4779	BANG & OLUFSEN	0.003%	94.326%
4780	HUNTING PLC	0.003%	94.328%
4781	JERONIMO MARTIN	0.003%	94.331%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	A2 MILK CO LTD	0.003%	94.334%
4783	MASSMART HOLDIN	0.003%	94.337%
4784	WT MICROELECTRO	0.003%	94.339%
4785	SCHNITZER STEEL	0.003%	94.342%
4786	DR REDDYS LABS	0.003%	94.345%
4787	EVOTEC OAI AG	0.003%	94.347%
4788	OKUMURA CORP	0.003%	94.350%
4789	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.003%	94.353%
4790	CHINA BLUECHEMI	0.003%	94.355%
4791	SINOPEC ENGINEE	0.003%	94.358%
4792	TCC HONG KONG C	0.003%	94.361%
4793	UACJ CORP	0.003%	94.364%
4794	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.003%	94.366%
4795	PLDT INC	0.003%	94.369%
4796	BALKRISHNA INDS	0.003%	94.372%
4797	CHINA HONGQIAO	0.003%	94.374%
4798	FINNAIR	0.003%	94.377%
4799	Ayala Land Inc	0.003%	94.380%
4800	PIGEON CORP	0.003%	94.382%
4801	HINDUSTAN LEVER	0.003%	94.385%
4802	ITOCHU TECHNO S	0.003%	94.388%
4803	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.003%	94.390%
4804	TOYO SUISAN KAI	0.003%	94.393%
4805	COLGATE-PALM (I	0.003%	94.396%
4806	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.003%	94.398%
4807	EXELIXIS INC	0.003%	94.401%
4808	HYPERMARCAS SA	0.003%	94.404%
4809	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.003%	94.407%
4810	HEALTH AND HAPP	0.003%	94.409%
4811	EDION CORP	0.003%	94.412%
4812	HARGREAVES LANS	0.003%	94.415%
4813	COCA-COLA FEMSA	0.003%	94.417%
4814	CHINA ZHEGTONG	0.003%	94.420%
4815	PETKIM	0.003%	94.423%
4816	TIANNENG POWER	0.003%	94.425%
4817	KAP IND HLDG LT	0.003%	94.428%
4818	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.003%	94.431%
4819	NOS SGPS	0.003%	94.433%
4820	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.003%	94.436%
4821	SHOWA CORP	0.003%	94.439%
4822	E INK HOLDINGS	0.003%	94.441%
4823	MORGUARD REAL E	0.003%	94.444%
4824	EMAMI LTD	0.003%	94.447%
4825	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.003%	94.449%
4826	MEDIPAL HOLDING	0.003%	94.452%
4827	KRUK SA	0.003%	94.455%
4828	CHINA GEN PLAST	0.003%	94.457%
4829	INVERSIONES AGU	0.003%	94.460%
4830	QUIDEL CORP COMMON STOCK USD.001	0.003%	94.463%
4831	AMUNDI SA	0.003%	94.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	CHIN-POON INDL	0.003%	94.468%
4833	JB HI-FI	0.003%	94.470%
4834	C & C GROUP PLC	0.003%	94.473%
4835	MELEXIS	0.003%	94.476%
4836	SEVERSTAL GDR REG S GDR	0.003%	94.478%
4837	AEON REIT INVES	0.003%	94.481%
4838	SHINSEI BANK	0.003%	94.484%
4839	CIA HERING	0.003%	94.486%
4840	BONDUELLE SCA	0.003%	94.489%
4841	CAR INC	0.003%	94.492%
4842	MGP INGREDIENTS INC COMMON STOCK	0.003%	94.494%
4843	MEDICLINIC INTE	0.003%	94.497%
4844	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	94.500%
4845	INDIA INFOLINE	0.003%	94.502%
4846	ALIOR BANK SA	0.003%	94.505%
4847	CHENG LOONG	0.003%	94.508%
4848	KOMERI CO	0.003%	94.510%
4849	TOKYO SEIMITSU	0.003%	94.513%
4850	RHONE-KLINIKUM	0.003%	94.515%
4851	DIAMOND OFFSHOR	0.003%	94.518%
4852	COSAN SA INDUST	0.003%	94.521%
4853	IOCHPE-MAXION	0.003%	94.523%
4854	VTECH HLDGS	0.003%	94.526%
4855	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.003%	94.529%
4856	FULLSHARE HOLDI	0.003%	94.531%
4857	CHINA TELECOM CORP LTD ADR ADR	0.003%	94.534%
4858	TONGAAT-HULETT	0.003%	94.537%
4859	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	94.539%
4860	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.003%	94.542%
4861	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.003%	94.544%
4862	MAKALOTIndustr	0.003%	94.547%
4863	BANK MILLENIUM	0.003%	94.550%
4864	YANGARRA RESOUR	0.003%	94.552%
4865	SUPERGROUP PLC	0.003%	94.555%
4866	DIGNITY PLC	0.003%	94.558%
4867	ASIA CEMENT	0.003%	94.560%
4868	VERBUND AG	0.003%	94.563%
4869	GIMV NV	0.003%	94.565%
4870	QUARTERHILL INC	0.003%	94.568%
4871	TAIWAN FERTILIZ	0.003%	94.571%
4872	MUSASHINO BANK	0.003%	94.573%
4873	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.003%	94.576%
4874	HOKUETSU KISHU	0.003%	94.578%
4875	OBARA CORP	0.003%	94.581%
4876	TATA POWER CO L	0.003%	94.584%
4877	TRADE ME LTD	0.003%	94.586%
4878	SPX CORP COMMON STOCK USD.01	0.003%	94.589%
4879	TOMTOM NV	0.003%	94.591%
4880	SINO LAND CO	0.003%	94.594%
4881	PUNJAB NATIONAL	0.003%	94.597%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.003%	94.599%
4883	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.003%	94.602%
4884	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.003%	94.604%
4885	BEFIMMO SCA	0.003%	94.607%
4886	LISI	0.003%	94.610%
4887	JAPAN LIFELINE	0.003%	94.612%
4888	TRAVELPORT WORL	0.003%	94.615%
4889	SIME DARBY BHD	0.003%	94.617%
4890	FIRST BANCORP/NC COMMON STOCK	0.003%	94.620%
4891	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.003%	94.623%
4892	HAMBORNER AG	0.003%	94.625%
4893	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.003%	94.628%
4894	CAPITAL ONE BAN	0.003%	94.630%
4895	SHIMANO INC	0.003%	94.633%
4896	TONG YANG INDUS	0.003%	94.636%
4897	TAIWAN BUSINESS	0.003%	94.638%
4898	FENG TAY ENTRPR	0.003%	94.641%
4899	RELO HOLDINGS I	0.003%	94.643%
4900	HEMFOSA FASTIGH	0.003%	94.646%
4901	FORTUNE REIT	0.003%	94.649%
4902	COMFORIA RESIDE	0.003%	94.651%
4903	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	94.654%
4904	STEEL AUTHORITY	0.003%	94.656%
4905	BARITO PAC TBK	0.003%	94.659%
4906	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.003%	94.661%
4907	CHARTER HALL	0.003%	94.664%
4908	MRF LTD	0.003%	94.667%
4909	PACIFIC BASIN S	0.003%	94.669%
4910	AMERICA MOVIL SPN ADR CL L ADR	0.003%	94.672%
4911	PERFICIENT INC COMMON STOCK USD.001	0.003%	94.674%
4912	MERCER INTL INC	0.003%	94.677%
4913	TOYOTA BOSHOKU	0.003%	94.680%
4914	PC CONNECTION	0.003%	94.682%
4915	TOMRA SYSTEMS A	0.003%	94.685%
4916	PETROCHINA COMP	0.003%	94.687%
4917	IREN SPA	0.003%	94.690%
4918	CSR CORP	0.003%	94.692%
4919	CKD CORP	0.003%	94.695%
4920	SEIBU HOLDINGS	0.003%	94.697%
4921	MUTHOOT FINANCE	0.003%	94.700%
4922	GENTING MALAYSI	0.003%	94.703%
4923	KERNEL HOLDING	0.003%	94.705%
4924	SYNTEL INC COMMON STOCK	0.003%	94.708%
4925	NANKAI ELEC RAI	0.003%	94.710%
4926	HYUNDAI DEVELOP	0.003%	94.713%
4927	AUSNET SERVICES	0.003%	94.715%
4928	SANFILIPPO(JOHN	0.003%	94.718%
4929	FUKUYAMA TRANSP	0.003%	94.721%
4930	DREAM INDUSTRIA	0.003%	94.723%
4931	HOSIDEN CORP	0.003%	94.726%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	TAIWAN SEMICOND	0.003%	94.728%
4933	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	94.731%
4934	BJ S RESTAURANTS INC COMMON STOCK	0.003%	94.733%
4935	MAANSHAN IRON &	0.003%	94.736%
4936	UNIMICRON TECHN	0.003%	94.738%
4937	CRAMO OYJ B SHS	0.003%	94.741%
4938	ANSALDO STS SPA	0.003%	94.744%
4939	INDAH KIAT PULP	0.003%	94.746%
4940	TISCO FINANCIAL	0.003%	94.749%
4941	FCC CO LTD	0.003%	94.751%
4942	CHINA STHN AIRL	0.003%	94.754%
4943	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.003%	94.756%
4944	ENGIE BRASIL SA	0.003%	94.759%
4945	SHANDONG WEIGAO	0.003%	94.761%
4946	NHN ENTERTAINME	0.003%	94.764%
4947	IMP DEL DES Y E	0.003%	94.766%
4948	ASCOM HOLDING A	0.003%	94.769%
4949	HOTA INDUSTRIAL	0.003%	94.772%
4950	DCM JAPAN HOLDI	0.003%	94.774%
4951	GERMAN AMERICAN BANCORP COMMON STOCK	0.003%	94.777%
4952	GENERAL CABLE CORP COMMON STOCK USD.01	0.003%	94.779%
4953	TELECOM ITALIA	0.003%	94.782%
4954	MYERS INDUSTRIES INC COMMON STOCK	0.003%	94.784%
4955	LINDT & SPRUENG	0.003%	94.787%
4956	TATNEFT PAO SPONSORED ADR ADR	0.003%	94.789%
4957	COMMUNITY HEALT	0.003%	94.792%
4958	ACADIAN TIMBER	0.003%	94.794%
4959	CIMPRESS NV	0.003%	94.797%
4960	ZCL COMPOSITES	0.003%	94.799%
4961	BORREGAARD ASA	0.003%	94.802%
4962	SAN MIGUEL CORP	0.003%	94.804%
4963	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	94.807%
4964	EXEDY CORP	0.003%	94.810%
4965	REGIS RESOURCES	0.003%	94.812%
4966	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.815%
4967	SEMEN GRESIK	0.003%	94.817%
4968	PRESIDENT CHAIN	0.003%	94.820%
4969	INDUSIND BANK	0.003%	94.822%
4970	TOD'S SPA	0.003%	94.825%
4971	ORANGE SPON ADR ADR	0.003%	94.827%
4972	AMBEV SA ADR ADR	0.003%	94.830%
4973	Rocky Mountain	0.003%	94.832%
4974	INMOBILIARIA CO	0.003%	94.835%
4975	HITACHI ZOSEN C	0.003%	94.837%
4976	KERRY LOGISTICS	0.003%	94.840%
4977	TOHOKU ELEC POW	0.003%	94.842%
4978	AUSTEVOLL SEAFO	0.003%	94.845%
4979	TOKYU REIT INC	0.003%	94.847%
4980	PREMIER INVESTM	0.003%	94.850%
4981	EVRAZ PLC	0.003%	94.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	GOLD FIELDS LTD	0.003%	94.855%
4983	SINOTRUK HONG K	0.003%	94.857%
4984	GJENSIDIGE FORS	0.003%	94.860%
4985	INTERCONTINENTA	0.003%	94.862%
4986	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.003%	94.865%
4987	FIRST INTER BK	0.003%	94.867%
4988	SHIP FINANCE IN	0.003%	94.870%
4989	AAON INC COMMON STOCK USD.004	0.003%	94.872%
4990	CIE AUTOMOTIVE	0.003%	94.875%
4991	APOLLO HOSPITAL	0.003%	94.877%
4992	TOKYO OHKA KOGY	0.003%	94.880%
4993	MERCIALYS	0.003%	94.882%
4994	PHH CORP COMMON STOCK USD.01	0.003%	94.885%
4995	KOTAK MAHINDRA	0.003%	94.887%
4996	TEMBEC INC	0.003%	94.890%
4997	SAUL CENTERS INC REIT USD.01	0.003%	94.892%
4998	DEUTZ AG	0.003%	94.895%
4999	OKASAN SECURITI	0.003%	94.897%
5000	CHORUS LIMITED	0.002%	94.900%
5001	DAIO PAPER CORP	0.002%	94.902%
5002	FIRST NATIONAL	0.002%	94.905%
5003	JC DECAUX SA	0.002%	94.907%
5004	SEIREN CO	0.002%	94.910%
5005	TEC CORPORATION	0.002%	94.912%
5006	SYSMEX CORP	0.002%	94.915%
5007	AMOREPACIFIC GR	0.002%	94.917%
5008	COMPUTACENTER P	0.002%	94.920%
5009	PIONEER FOODS L	0.002%	94.922%
5010	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	94.925%
5011	MAN WAH HOLDING	0.002%	94.927%
5012	AMERICAN STATES WATER CO COMMON STOCK	0.002%	94.930%
5013	ESURE GROUP PLC	0.002%	94.932%
5014	TRUE CORP PCL	0.002%	94.935%
5015	AIRTAC INTERNAT	0.002%	94.937%
5016	COCA-COLA AMATI	0.002%	94.940%
5017	USS CO. LTD.	0.002%	94.942%
5018	BURCKHARDT COMP	0.002%	94.945%
5019	NEXON CO LTD	0.002%	94.947%
5020	EREGLI DEMIR CE	0.002%	94.950%
5021	MONMOUTH REAL E	0.002%	94.952%
5022	AVEVA GROUP PLC	0.002%	94.954%
5023	ALS LTD	0.002%	94.957%
5024	COSTAR GROUP INC COMMON STOCK USD.01	0.002%	94.959%
5025	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	94.962%
5026	DUZONBIZON CO L	0.002%	94.964%
5027	SHIMAMURA CO	0.002%	94.967%
5028	CHINA TRADITION	0.002%	94.969%
5029	INDUTRADE AB	0.002%	94.972%
5030	GOEASY LTD	0.002%	94.974%
5031	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	94.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.002%	94.979%
5033	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.002%	94.982%
5034	INDUSTRIAS CH S	0.002%	94.984%
5035	FUKUOKA REIT CO	0.002%	94.986%
5036	CHARGEURS SA	0.002%	94.989%
5037	ZZZPRIMA MEAT P	0.002%	94.991%
5038	MAGELLAN FINANC	0.002%	94.994%
5039	HAP SENG CONSOL	0.002%	94.996%
5040	ALSO HOLDING-RE	0.002%	94.999%
5041	TAKARA SHUZO CO	0.002%	95.001%
5042	SEABRIDGE GOLD	0.002%	95.004%
5043	TOBU RAILWAY CO	0.002%	95.006%
5044	DOOSAN HEAVY IN	0.002%	95.008%
5045	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.011%
5046	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	95.013%
5047	AIRBOSS OF AMER	0.002%	95.016%
5048	STATE NATIONAL COS INC COMMON STOCK USD.001	0.002%	95.018%
5049	PETROFAC LTD	0.002%	95.021%
5050	SHIMADZU CORP	0.002%	95.023%
5051	THAI UNION GROU	0.002%	95.026%
5052	GPO IND BIMBO	0.002%	95.028%
5053	Mobistar SA	0.002%	95.030%
5054	PARMALAT S.P.A	0.002%	95.033%
5055	LINDAB INTL AB	0.002%	95.035%
5056	SIMPLO TECHNOLO	0.002%	95.038%
5057	FOXCONN INTERNA	0.002%	95.040%
5058	CIA SANEAMENTO	0.002%	95.043%
5059	NORTHGATE	0.002%	95.045%
5060	HYAKUJUSHI BANK	0.002%	95.047%
5061	EZ TEC EMPREEND	0.002%	95.050%
5062	VALOR CO LTD	0.002%	95.052%
5063	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	95.055%
5064	DEBENHAMS	0.002%	95.057%
5065	GT CAPITAL HOLD	0.002%	95.060%
5066	OKAMURA CORP	0.002%	95.062%
5067	ASTRONICS CORP COMMON STOCK USD.01	0.002%	95.064%
5068	U-BLOX AG	0.002%	95.067%
5069	GPO DE INVERSIO	0.002%	95.069%
5070	SPAREBANK 1 SR	0.002%	95.072%
5071	TOKYO ELEC POWE	0.002%	95.074%
5072	MULTIPLAN EMPRE	0.002%	95.077%
5073	PROSEGUR CIA DE	0.002%	95.079%
5074	AK STEEL HOLDIN	0.002%	95.081%
5075	SPEEDWAY MOTORS	0.002%	95.084%
5076	JM FINANCIAL	0.002%	95.086%
5077	ALLIED GROUP LT	0.002%	95.089%
5078	REUNERT	0.002%	95.091%
5079	POSTNL	0.002%	95.093%
5080	SECURITY BANK C	0.002%	95.096%
5081	ZAKLADY METALI	0.002%	95.098%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	CHINA SCE PROPE	0.002%	95.101%
5083	FAR EAST INTL B	0.002%	95.103%
5084	POLSKIE GORNICT	0.002%	95.105%
5085	GREEN BANCORP INC COMMON STOCK USD.01	0.002%	95.108%
5086	CRAY INC COMMON STOCK USD.01	0.002%	95.110%
5087	FORTINET INC	0.002%	95.113%
5088	OKINAWA BANK	0.002%	95.115%
5089	CONNECTONE BANCORP INC COMMON STOCK	0.002%	95.118%
5090	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.002%	95.120%
5091	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.002%	95.122%
5092	ZHAOJIN MINING	0.002%	95.125%
5093	SENSHU IKEDA HL	0.002%	95.127%
5094	RAMIRENT OYJ	0.002%	95.130%
5095	TONGDA GROUP HL	0.002%	95.132%
5096	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.002%	95.134%
5097	NUTRISYSTEM INC COMMON STOCK USD.001	0.002%	95.137%
5098	BAVARIAN NORDIC	0.002%	95.139%
5099	KINPO ELECTRONI	0.002%	95.142%
5100	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.144%
5101	ASAHI INTECC CO	0.002%	95.146%
5102	SEVEN GROUP HLD	0.002%	95.149%
5103	TRUEBLUE INC COMMON STOCK	0.002%	95.151%
5104	TRANSPORT INTL	0.002%	95.153%
5105	K12 INC COMMON STOCK USD.0001	0.002%	95.156%
5106	RELIANCE INDS-S	0.002%	95.158%
5107	COPPER MTN MNG	0.002%	95.161%
5108	TAKKT AG	0.002%	95.163%
5109	ASIA OPTICAL CO	0.002%	95.165%
5110	ARCHROCK INC COMMON STOCK USD.01	0.002%	95.168%
5111	MITAC HOLDINGS	0.002%	95.170%
5112	EMEMORY TECHNOL	0.002%	95.173%
5113	FUJITEC CO	0.002%	95.175%
5114	SUMITOMO WAREHO	0.002%	95.177%
5115	SENKO CO	0.002%	95.180%
5116	ATRION CORPORATION COMMON STOCK USD.1	0.002%	95.182%
5117	SERCOMM CORP	0.002%	95.184%
5118	CHINA EVERBRIGH	0.002%	95.187%
5119	ENZO BIOCHEM INC COMMON STOCK USD.01	0.002%	95.189%
5120	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.002%	95.192%
5121	GLOBAL LOGISTIC	0.002%	95.194%
5122	FISHER (JAMES)	0.002%	95.196%
5123	VEDANTA RESOURC	0.002%	95.199%
5124	DE'LONGHI SPA	0.002%	95.201%
5125	VASTNED RETAIL	0.002%	95.203%
5126	SILTRONIC AG	0.002%	95.206%
5127	THERATECHNOLOGI	0.002%	95.208%
5128	WPT INDUSTRIAL	0.002%	95.211%
5129	ASATSU INC	0.002%	95.213%
5130	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	95.215%
5131	KIWI PROPERTY G	0.002%	95.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	DIGI.COM BHD	0.002%	95.220%
5133	UNI-CHARM CORP	0.002%	95.222%
5134	TRANSM ALIANCA	0.002%	95.225%
5135	EOH HOLDINGS LT	0.002%	95.227%
5136	AXCELIS TECHNOL	0.002%	95.229%
5137	HENKEL KGAA-BEA	0.002%	95.232%
5138	RAKUTEN INC	0.002%	95.234%
5139	GS ENGINEERING	0.002%	95.236%
5140	BANCA GENERALI	0.002%	95.239%
5141	JIANGSU EXPRESS	0.002%	95.241%
5142	BECHTLE AG	0.002%	95.243%
5143	NIHON UNISYS	0.002%	95.246%
5144	KYUSHU ELEC POW	0.002%	95.248%
5145	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.002%	95.251%
5146	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.253%
5147	UPC TECHNOLOGY	0.002%	95.255%
5148	CREDITO VALTELL	0.002%	95.258%
5149	CENTRAL GLASS C	0.002%	95.260%
5150	KOLON INDUSTRIE	0.002%	95.262%
5151	OVS SPA	0.002%	95.265%
5152	HULIC REIT INC	0.002%	95.267%
5153	CHINA OVERASEA	0.002%	95.269%
5154	JG SUMMIT HLDGS	0.002%	95.272%
5155	Meritz Fire & M	0.002%	95.274%
5156	AEGION CORP COMMON STOCK USD.01	0.002%	95.276%
5157	AIRASIA BHD	0.002%	95.279%
5158	RATHBONE BROTHE	0.002%	95.281%
5159	BALFOUR BEATTY	0.002%	95.283%
5160	DOOSAN CORP	0.002%	95.286%
5161	BCO BILBAO VIZC	0.002%	95.288%
5162	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	95.290%
5163	ZARDOYA-OTIS	0.002%	95.293%
5164	C.P. ALL PCL-FG	0.002%	95.295%
5165	KENDA RUBBER IN	0.002%	95.297%
5166	DAEWOO INTERNAT	0.002%	95.300%
5167	FUGRO NV-CVA	0.002%	95.302%
5168	INDS BACHOCO SA	0.002%	95.304%
5169	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.002%	95.307%
5170	RIB SOFTWARE AG	0.002%	95.309%
5171	OPHIR ENERGY PL	0.002%	95.311%
5172	BANGCHAK CORP P	0.002%	95.314%
5173	GLAXOSMITHKLINE	0.002%	95.316%
5174	KELLER GROUP	0.002%	95.318%
5175	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	95.321%
5176	PARK 24 CO	0.002%	95.323%
5177	DOMINO'S PIZZA	0.002%	95.325%
5178	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	95.327%
5179	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.330%
5180	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.332%
5181	EXIDE INDUSTRIE	0.002%	95.334%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	HOPSON DEVELOPM	0.002%	95.337%
5183	HUFVUDSTADEN AB	0.002%	95.339%
5184	POONGSAN CORP(N	0.002%	95.341%
5185	RMR GROUP INC/THE A COMMON STOCK	0.002%	95.344%
5186	INTERROLL HOLDI	0.002%	95.346%
5187	HAITONG INTL SE	0.002%	95.348%
5188	COMTECH TELE CO	0.002%	95.351%
5189	COLOPLAST AS	0.002%	95.353%
5190	KANDENKO CO	0.002%	95.355%
5191	LAWSON	0.002%	95.358%
5192	CHINA SOUTH CIT	0.002%	95.360%
5193	MILLENNIUM&COPT	0.002%	95.362%
5194	DULUXGROUP LTD	0.002%	95.364%
5195	JGC CORP	0.002%	95.367%
5196	COCOKARA FINE H	0.002%	95.369%
5197	CHOW SANG SANG	0.002%	95.371%
5198	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.374%
5199	SEMBCORP MARINE	0.002%	95.376%
5200	ORTHOFIX INTL N	0.002%	95.378%
5201	SQUARE ENIX HOL	0.002%	95.380%
5202	KEIO CORP	0.002%	95.383%
5203	FUFENG GROUP LT	0.002%	95.385%
5204	CAPCOM CO	0.002%	95.387%
5205	PARKWAY INC REIT USD.001	0.002%	95.390%
5206	SPIN MASTER COR	0.002%	95.392%
5207	KISSEI PHARM CO	0.002%	95.394%
5208	JAPAN AVIATN EL	0.002%	95.397%
5209	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.399%
5210	KOENIG & BAUER	0.002%	95.401%
5211	JINRO LTD	0.002%	95.403%
5212	TUNG HO STEEL E	0.002%	95.406%
5213	STONERIDGE INC COMMON STOCK	0.002%	95.408%
5214	TSOGO SUN HOLDI	0.002%	95.410%
5215	ENCE ENERGIA	0.002%	95.412%
5216	NOBLE CORP PLC	0.002%	95.415%
5217	RYOBI	0.002%	95.417%
5218	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	95.419%
5219	QUALYS INC COMMON STOCK USD.001	0.002%	95.422%
5220	AUTOGRILL SPA	0.002%	95.424%
5221	CORBY SPIRIT AN	0.002%	95.426%
5222	WEST CORP COMMON STOCK USD.001	0.002%	95.428%
5223	NITTO BOSEKI CO	0.002%	95.431%
5224	CANCOM SE	0.002%	95.433%
5225	PAN OCEAN CO	0.002%	95.435%
5226	ALL NIPPON AIRW	0.002%	95.438%
5227	FASTIGHETS AB B	0.002%	95.440%
5228	PATTERN ENERGY GROUP INC COMMON STOCK USD.01	0.002%	95.442%
5229	NH HOTELES	0.002%	95.444%
5230	MAKINO MILLING	0.002%	95.447%
5231	YUZHOU PROPERTI	0.002%	95.449%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	CONTACT ENERGY	0.002%	95.451%
5233	ALK-ABELLO A/S	0.002%	95.453%
5234	BETSSON AB	0.002%	95.456%
5235	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	95.458%
5236	PARK STERLING CORP COMMON STOCK USD.01	0.002%	95.460%
5237	START TODAY CO	0.002%	95.462%
5238	GLOVIS	0.002%	95.465%
5239	KINGSOFT CORP L	0.002%	95.467%
5240	BIC CAMERA INC.	0.002%	95.469%
5241	SINGAPORE PRESS	0.002%	95.471%
5242	THE NISSHIN OIL	0.002%	95.474%
5243	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	95.476%
5244	ACTUA CORP COMMON STOCK USD.001	0.002%	95.478%
5245	KOA CORPORATION	0.002%	95.480%
5246	INDRA SISTEMAS	0.002%	95.482%
5247	LINK ADMINISTRA	0.002%	95.485%
5248	KANAMOTO CO LTD	0.002%	95.487%
5249	TPG TELECOM	0.002%	95.489%
5250	OPUS BANK	0.002%	95.491%
5251	UTD STATES CELL	0.002%	95.494%
5252	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	95.496%
5253	INVESCO OFFICE	0.002%	95.498%
5254	TAKEUCHI MANUFA	0.002%	95.500%
5255	COFACE SA	0.002%	95.502%
5256	FUJI SEAL INC	0.002%	95.505%
5257	DAOU TECHNOLOGY	0.002%	95.507%
5258	LIPPO KARAWACI	0.002%	95.509%
5259	EMP NAC ELECTRI	0.002%	95.511%
5260	CARGOJET INC.	0.002%	95.514%
5261	CERVED INFORMAT	0.002%	95.516%
5262	LADBROKES PLC	0.002%	95.518%
5263	BERNER KTBK	0.002%	95.520%
5264	KMG CHEMICALS INC COMMON STOCK USD.01	0.002%	95.522%
5265	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	95.525%
5266	REGIS CORP COMMON STOCK USD.05	0.002%	95.527%
5267	IBJ LEASING CO	0.002%	95.529%
5268	LAIRD PLC	0.002%	95.531%
5269	UNITED ARROWS L	0.002%	95.533%
5270	AEON MALL CO LT	0.002%	95.536%
5271	H. LUNDBECK A/S	0.002%	95.538%
5272	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	95.540%
5273	EURONAV SA	0.002%	95.542%
5274	F E CONSORTM IN	0.002%	95.545%
5275	RPS GROUP PLC	0.002%	95.547%
5276	RAMCO-GERSHENSO	0.002%	95.549%
5277	ALKERMES PLC	0.002%	95.551%
5278	ALPINE ELECTRON	0.002%	95.553%
5279	CIPUTRA DEVELOP	0.002%	95.556%
5280	KOMORI CORPORAT	0.002%	95.558%
5281	UNIFI INC	0.002%	95.560%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	CORVEL CORP COMMON STOCK USD.0001	0.002%	95.562%
5283	NAVIGANT CONSUL	0.002%	95.564%
5284	CROMWELL PROPER	0.002%	95.567%
5285	NEW ORIENTAL ED	0.002%	95.569%
5286	BIM BIRLESIK MA	0.002%	95.571%
5287	KOMAX HOLDING A	0.002%	95.573%
5288	JARDINE CYCLE	0.002%	95.575%
5289	RITEK INC	0.002%	95.578%
5290	CLOETTA AB B SH	0.002%	95.580%
5291	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	95.582%
5292	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.002%	95.584%
5293	LUPIN LTD	0.002%	95.586%
5294	CALIFORNIA WATE	0.002%	95.588%
5295	EMS-CHEMIE HLDG	0.002%	95.591%
5296	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.002%	95.593%
5297	MAIDEN HLDGS LT	0.002%	95.595%
5298	HARMONY GOLD MN	0.002%	95.597%
5299	PERPETUAL TST A	0.002%	95.599%
5300	CHUDENKO CORP	0.002%	95.602%
5301	K WAH INTL HLDG	0.002%	95.604%
5302	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.002%	95.606%
5303	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.608%
5304	BELLATRIX EXPLORATION LTD COMMON STOCK	0.002%	95.610%
5305	MACQUARIE LEISU	0.002%	95.613%
5306	CHINASOFT INTER	0.002%	95.615%
5307	FENNER	0.002%	95.617%
5308	YIT OYJ	0.002%	95.619%
5309	JUMBO SA	0.002%	95.621%
5310	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	95.623%
5311	HUBER & SUHNER	0.002%	95.626%
5312	LUXOTTICA GROUP	0.002%	95.628%
5313	LATECOERE	0.002%	95.630%
5314	BAYWA AG (BAYER	0.002%	95.632%
5315	SLATE RETAIL RE	0.002%	95.634%
5316	CORONATION FUND	0.002%	95.636%
5317	TOOTSIE ROLL IN	0.002%	95.639%
5318	LUKOIL PJSC- SP	0.002%	95.641%
5319	NIPPON SODA CO	0.002%	95.643%
5320	CHINA LESSO GRO	0.002%	95.645%
5321	KARDEMIR KARABU	0.002%	95.647%
5322	YOOX NET-A-PORT	0.002%	95.649%
5323	HIBERNIA REIT P	0.002%	95.652%
5324	TELEFONICA BRASIL ADR ADR	0.002%	95.654%
5325	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.656%
5326	INVACARE CORP	0.002%	95.658%
5327	SEKISUI HOUSE R	0.002%	95.660%
5328	BIZLINK HOLDING	0.002%	95.662%
5329	TOWER INTL INC	0.002%	95.665%
5330	WIHLBORGS FASTI	0.002%	95.667%
5331	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	95.669%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	APPLUS SERVICES	0.002%	95.671%
5333	PERLIS PLANTATI	0.002%	95.673%
5334	INTERCONEXION E	0.002%	95.675%
5335	SUMITOMO MITSUI	0.002%	95.678%
5336	MORGUARD CORP	0.002%	95.680%
5337	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	95.682%
5338	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	95.684%
5339	DOMINOS PIZZA E	0.002%	95.686%
5340	ASCOTT RESIDENC	0.002%	95.688%
5341	ANRITSU CORP	0.002%	95.691%
5342	GUOTAI JUNAN IN	0.002%	95.693%
5343	STRIDES ARCOLAB	0.002%	95.695%
5344	CHINA AOYUAN PR	0.002%	95.697%
5345	KEIHIN CORP	0.002%	95.699%
5346	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.002%	95.701%
5347	NANTO BANK	0.002%	95.703%
5348	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	95.706%
5349	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.002%	95.708%
5350	UNITI GROUP INC REIT USD.0001	0.002%	95.710%
5351	GRENDENE SA	0.002%	95.712%
5352	KENEDIX RETAIL	0.002%	95.714%
5353	CHAROEN PKPD-FG	0.002%	95.716%
5354	NISSIN ELECTRIC	0.002%	95.718%
5355	TAKARA LEBEN CO	0.002%	95.721%
5356	JACCS CO	0.002%	95.723%
5357	MINDTREE LTD	0.002%	95.725%
5358	KOREA LINE CORP	0.002%	95.727%
5359	ALIBABA PICTURE	0.002%	95.729%
5360	ABACUS PROPERTY	0.002%	95.731%
5361	MARICO LTD	0.002%	95.733%
5362	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	95.736%
5363	SITC INTERNATIO	0.002%	95.738%
5364	TRAVELSKY TECHN	0.002%	95.740%
5365	CHINA SHIPPING	0.002%	95.742%
5366	CTS CORP COMMON STOCK	0.002%	95.744%
5367	CHOW TAI FOOK J	0.002%	95.746%
5368	KFORCE INC COMMON STOCK USD.01	0.002%	95.748%
5369	GETAC TECHNOLOG	0.002%	95.750%
5370	TEMP HOLDINGS C	0.002%	95.753%
5371	SARACEN MINERAL	0.002%	95.755%
5372	WEIGHT WATCHERS INTL INC COMMON STOCK	0.002%	95.757%
5373	SHUN TAK HLDGS	0.002%	95.759%
5374	JUBLIANT FOODWO	0.002%	95.761%
5375	JUST EAT PLC	0.002%	95.763%
5376	PETROLEUM GEO-S	0.002%	95.765%
5377	SINGAPORE EXCHA	0.002%	95.767%
5378	SUPER RETAIL GR	0.002%	95.770%
5379	TELECOM PLUS	0.002%	95.772%
5380	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	95.774%
5381	GOODMAN PROPERT	0.002%	95.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	WING TAI HOLDIN	0.002%	95.778%
5383	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	95.780%
5384	BHARAT PETROL C	0.002%	95.782%
5385	ETERNAL CHEMICA	0.002%	95.784%
5386	ITO EN	0.002%	95.786%
5387	ECLIPX GROUP LT	0.002%	95.789%
5388	MARCUS CORP	0.002%	95.791%
5389	KITZ CORPORATIO	0.002%	95.793%
5390	KYORITSU MAINT	0.002%	95.795%
5391	EI TOWERS SPA	0.002%	95.797%
5392	SUNTORY BEVERAG	0.002%	95.799%
5393	BARR(A.G.)	0.002%	95.801%
5394	AMBUJA CEMENTS	0.002%	95.803%
5395	VSE CORP COMMON STOCK USD.05	0.002%	95.805%
5396	GAZTRANSPORT ET	0.002%	95.807%
5397	POWER GRID CORP	0.002%	95.810%
5398	POWERLONG REAL	0.002%	95.812%
5399	HONG KONG LAND	0.002%	95.814%
5400	SEKISUI HOUSE	0.002%	95.816%
5401	TRUSCO NAKAYAMA	0.002%	95.818%
5402	GORMAN-RUPP CO	0.002%	95.820%
5403	CEVA INC COMMON STOCK USD.001	0.002%	95.822%
5404	ELIS SA	0.002%	95.824%
5405	GRAMMER AG	0.002%	95.826%
5406	ORION CORP/REPU	0.002%	95.828%
5407	TALK TALK TELEC	0.002%	95.830%
5408	SHANKS GROUP PL	0.002%	95.833%
5409	ITALGAS SPA	0.002%	95.835%
5410	FLEURY SA	0.002%	95.837%
5411	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.839%
5412	NCC LTD/INDIA	0.002%	95.841%
5413	METALL ZUG AG	0.002%	95.843%
5414	SINGAPORE TECH	0.002%	95.845%
5415	CPFL ENERGIA SA	0.002%	95.847%
5416	AUTOMOTIVE HOLD	0.002%	95.849%
5417	ACC LIMITED	0.002%	95.851%
5418	NATIONAL STORAGE AFFILIATES REIT USD.01	0.002%	95.853%
5419	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.855%
5420	NICE SYSTEMS	0.002%	95.858%
5421	HSN INC COMMON STOCK USD.01	0.002%	95.860%
5422	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.862%
5423	TECO ELEC&MACHI	0.002%	95.864%
5424	ATLANTICA YIELD	0.002%	95.866%
5425	NORWEGIAN AIR S	0.002%	95.868%
5426	HUATAI SECURITI	0.002%	95.870%
5427	KYOKUTO KAIHATS	0.002%	95.872%
5428	HERO HONDA	0.002%	95.874%
5429	BENI STABILI IT	0.002%	95.876%
5430	TIMKENSTEEL CORP COMMON STOCK	0.002%	95.878%
5431	BANK TABUNGAN N	0.002%	95.880%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	TSINGTAO BREWER	0.002%	95.882%
5433	TELEVISION BROA	0.002%	95.885%
5434	G8 EDUCATION LT	0.002%	95.887%
5435	PRESS METAL ALU	0.002%	95.889%
5436	GLOBE TELECOM I	0.002%	95.891%
5437	BORUSSIA DORTMU	0.002%	95.893%
5438	RPX CORP COMMON STOCK USD.0001	0.002%	95.895%
5439	METROPOLE TV-(M	0.002%	95.897%
5440	NICHI-IKO PHARM	0.002%	95.899%
5441	DIGITAL CHINA H	0.002%	95.901%
5442	SANYO DENKI CO	0.002%	95.903%
5443	WD 40 CO COMMON STOCK USD.001	0.002%	95.905%
5444	HITACHI MAXELL	0.002%	95.907%
5445	YANZHOU COAL MI	0.002%	95.909%
5446	DAIFUKU CO	0.002%	95.911%
5447	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	95.913%
5448	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.002%	95.915%
5449	KUNGSLEDEN AB N	0.002%	95.918%
5450	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.002%	95.920%
5451	HYUNDAI MIPO DO	0.002%	95.922%
5452	ELIA SYS OPERAT	0.002%	95.924%
5453	KEPPEL DC REIT	0.002%	95.926%
5454	ENTERTAINMENT O	0.002%	95.928%
5455	DAI-ICHI KOGYO	0.002%	95.930%
5456	TOKYO DOME CORP	0.002%	95.932%
5457	IXYS CORPORATION COMMON STOCK USD.01	0.002%	95.934%
5458	TIMBERCREEK FIN	0.002%	95.936%
5459	DRAEGERWERK AG	0.002%	95.938%
5460	ENDEAVOUR SILVE	0.002%	95.940%
5461	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.942%
5462	CAPITAL SECURIT	0.002%	95.944%
5463	SONDA S.A.	0.002%	95.946%
5464	NICHICON CORP	0.002%	95.948%
5465	RYMAN HEALTHCAR	0.002%	95.950%
5466	DEUTSCHE EUROSH	0.002%	95.952%
5467	MEIDENSHA CORP	0.002%	95.954%
5468	IOI PROPERTIES	0.002%	95.956%
5469	FRESENIUS MEDIC	0.002%	95.958%
5470	EZAKI GLICO CO	0.002%	95.961%
5471	D/S NORDEN	0.002%	95.963%
5472	CHINA RAILWAY S	0.002%	95.965%
5473	ZENSHO CO LTD	0.002%	95.967%
5474	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.969%
5475	NIC INC COMMON STOCK	0.002%	95.971%
5476	TAICHUNG	0.002%	95.973%
5477	GIGABYTE TECHNO	0.002%	95.975%
5478	INDIABULL REAL	0.002%	95.977%
5479	SAIZERIYA COMPA	0.002%	95.979%
5480	PALTAC CORP	0.002%	95.981%
5481	CHAMPION REAL E	0.002%	95.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	95.985%
5483	STELLA INTERNAT	0.002%	95.987%
5484	MANAPPURAM FINA	0.002%	95.989%
5485	CDL HOSPITALITY	0.002%	95.991%
5486	SUPERVALU INC COMMON STOCK USD.01	0.002%	95.993%
5487	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	95.995%
5488	NIPPON REIT INV	0.002%	95.997%
5489	KADOKAWA DWANGO	0.002%	95.999%
5490	ASSORE	0.002%	96.001%
5491	MANHATTAN ASSOC	0.002%	96.003%
5492	CU BANCORP COMMON STOCK	0.002%	96.005%
5493	MORGUARD NORTH	0.002%	96.007%
5494	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	96.009%
5495	TATUNG	0.002%	96.011%
5496	HOUSE FOODS COR	0.002%	96.013%
5497	JSW ENERGY LTD	0.002%	96.015%
5498	NATURA COSMETIC	0.002%	96.017%
5499	M/I HOMES INC COMMON STOCK USD.01	0.002%	96.019%
5500	SEIKO CORPORATI	0.002%	96.021%
5501	GIORDANO INTL L	0.002%	96.023%
5502	NIPPON FLOUR MI	0.002%	96.025%
5503	P/F BAKKAFROST	0.002%	96.027%
5504	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.029%
5505	EVERLIGHT ELECT	0.002%	96.031%
5506	GETTY PETROLEUM	0.002%	96.033%
5507	SINGAPORE POST	0.002%	96.035%
5508	RIETER HLDGS AG	0.002%	96.037%
5509	PIONEER CORP JP	0.002%	96.039%
5510	BANK OF INDIA C	0.002%	96.041%
5511	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.043%
5512	TOSHIBA MACHINE	0.002%	96.045%
5513	CAHYA MATA SARA	0.002%	96.047%
5514	BARRACUDA NETWORKS INC COMMON STOCK USD.001	0.002%	96.049%
5515	YAMAGATA BANK	0.002%	96.051%
5516	UTD INTEGRATION	0.002%	96.053%
5517	KANSAI PAINT CO	0.002%	96.055%
5518	SUMMERSET GROUP	0.002%	96.057%
5519	RELIANCE POWER	0.002%	96.059%
5520	OLAM INTERNATIO	0.002%	96.061%
5521	ITOCHU FUEL COR	0.002%	96.063%
5522	PTC INC COMMON STOCK USD.01	0.002%	96.065%
5523	TIER REIT INC REIT USD.0001	0.002%	96.067%
5524	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.069%
5525	TONG REN TANG T	0.002%	96.071%
5526	CHINA HARMONY N	0.002%	96.073%
5527	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.075%
5528	VISTRA ENERGY C	0.002%	96.077%
5529	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.002%	96.079%
5530	ANADOLU EFES BI	0.002%	96.081%
5531	NIB HOLDINGS LT	0.002%	96.083%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	PEREGRINE HLDGS	0.002%	96.085%
5533	SHIKOKU ELEC PO	0.002%	96.087%
5534	ESSO (THAILAND)	0.002%	96.089%
5535	THANACHART CAPI	0.002%	96.091%
5536	PACIFIC TEXTILE	0.002%	96.093%
5537	SEMAPA SOC INVE	0.002%	96.095%
5538	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.097%
5539	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.099%
5540	CEBU AIR INC	0.002%	96.101%
5541	HAREL INSURANCE	0.002%	96.103%
5542	CHATHAM LODGING	0.002%	96.105%
5543	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.107%
5544	BCO CREDITO INV	0.002%	96.109%
5545	TOHO BANK	0.002%	96.111%
5546	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.002%	96.113%
5547	GUDANG GARAM(PE	0.002%	96.115%
5548	HAVERTY FURNITURE COMMON STOCK USD1.0	0.002%	96.117%
5549	NIPPON SIGNAL C	0.002%	96.119%
5550	IRESS MARKET TE	0.002%	96.121%
5551	TOEI CO	0.002%	96.123%
5552	GREAT WALL ENTE	0.002%	96.125%
5553	MOTOR OIL SA	0.002%	96.127%
5554	AKER SOLUTIONS	0.002%	96.129%
5555	CROCS INC COMMON STOCK USD.001	0.002%	96.131%
5556	NAMPAK LTD.	0.002%	96.133%
5557	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.135%
5558	SANFIRE RESOURC	0.002%	96.137%
5559	ENGINEERS INDIA	0.002%	96.139%
5560	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.002%	96.141%
5561	TSRC CORP	0.002%	96.143%
5562	GUNZE	0.002%	96.145%
5563	ERAMET	0.002%	96.147%
5564	PARKWAY LIFE RE	0.002%	96.149%
5565	MARFRIG GLOBAL	0.002%	96.150%
5566	GENWORTH MORTGA	0.002%	96.152%
5567	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.002%	96.154%
5568	OIL REFINERIES	0.002%	96.156%
5569	WORLDPAY GRP PL	0.002%	96.158%
5570	CRYOLIFE INC	0.002%	96.160%
5571	KANGWON LAND IN	0.002%	96.162%
5572	NIHON KOHDEN CO	0.002%	96.164%
5573	YAHOO JAPAN COR	0.002%	96.166%
5574	ZZZMITSUI SUGAR	0.002%	96.168%
5575	SKY PERFECT JSA	0.002%	96.170%
5576	OTTER TAIL CORP COMMON STOCK USD5.0	0.002%	96.172%
5577	STOCK YARDS BANCORP INC COMMON STOCK	0.002%	96.174%
5578	UNISEM (M) BHD	0.002%	96.176%
5579	JAPAN DISPLAY I	0.002%	96.178%
5580	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.180%
5581	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.182%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	ITE GROUP	0.002%	96.184%
5583	CIECH SA	0.002%	96.186%
5584	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	96.188%
5585	IINO KAIUN KAIS	0.002%	96.190%
5586	TASSAL GROUP	0.002%	96.191%
5587	KOREA ELEC POWE	0.002%	96.193%
5588	PATRIZIA IMMO A	0.002%	96.195%
5589	ZEE ENTERTAIN E	0.002%	96.197%
5590	CIA ENERGETICA	0.002%	96.199%
5591	NISSAN SHATAI C	0.002%	96.201%
5592	MITCHELLS & BUT	0.002%	96.203%
5593	HERSHA HOSPITALITY TRUST REIT USD.01	0.002%	96.205%
5594	PROVIDENT FINAN	0.002%	96.207%
5595	RESORTTRUST INC	0.002%	96.209%
5596	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.211%
5597	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	96.213%
5598	IMA(IND MACC AU	0.002%	96.215%
5599	ZUGER KANTONALB	0.002%	96.217%
5600	NAN YA PRINTED	0.002%	96.219%
5601	DONGYUE GROUP	0.002%	96.221%
5602	CONSORT MEDICAL	0.002%	96.222%
5603	ENNIS INC COMMON STOCK USD2.5	0.002%	96.224%
5604	SSY GROUP LTD	0.002%	96.226%
5605	ROCHE HOLDING A	0.002%	96.228%
5606	GRANITE OIL COR	0.002%	96.230%
5607	CAPITARETAIL CH	0.002%	96.232%
5608	FORTUNE R/EST I	0.002%	96.234%
5609	CHIPBOND TECHNO	0.002%	96.236%
5610	SINBON ELECTRON	0.002%	96.238%
5611	BELLUNA CO.LTD	0.002%	96.240%
5612	EMBOTELLA ANDIN	0.002%	96.242%
5613	GUNGHO ONLINE E	0.002%	96.244%
5614	YUEN FOONG YU M	0.002%	96.246%
5615	FRASERS LOGISTI	0.002%	96.247%
5616	FIRST FOUNDATION INC COMMON STOCK USD.001	0.002%	96.249%
5617	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.251%
5618	ACEA SPA	0.002%	96.253%
5619	BURE INVESTMENT	0.002%	96.255%
5620	TOHO GAS CO	0.002%	96.257%
5621	GROUPON INC COMMON STOCK USD.0001	0.002%	96.259%
5622	CHUNGHWA TELECO	0.002%	96.261%
5623	INDORAMA VENTUR	0.002%	96.263%
5624	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.265%
5625	VITASOY INTL	0.002%	96.267%
5626	TAKARA STANDARD	0.002%	96.269%
5627	CHANGYOU.COM LTD ADR ADR	0.002%	96.270%
5628	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	96.272%
5629	MACNICA FUJI EL	0.002%	96.274%
5630	SLATE OFFICE RE	0.002%	96.276%
5631	SUDAMERICANA VA	0.002%	96.278%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	SAN-A CO LTD	0.002%	96.280%
5633	CONTAINER CORP	0.002%	96.282%
5634	IMPERIAL METALS	0.002%	96.284%
5635	NEXITY	0.002%	96.286%
5636	KIWOOM SECURITI	0.002%	96.288%
5637	BCO ABC BRASIL	0.002%	96.289%
5638	SUNDRUG CO LTD	0.002%	96.291%
5639	CHINA DONGXIANG	0.002%	96.293%
5640	MID REIT INC	0.002%	96.295%
5641	KEISEI ELEC RY	0.002%	96.297%
5642	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.299%
5643	GF SECURITIES C	0.002%	96.301%
5644	MENZIES(JOHN)	0.002%	96.303%
5645	KATO SANGYO CO	0.002%	96.305%
5646	SWIRE PACIFIC	0.002%	96.307%
5647	SOMFY SA	0.002%	96.308%
5648	CALLIDUS CAPITA	0.002%	96.310%
5649	TATSUTA ELEC WI	0.002%	96.312%
5650	NET ONE SYSTEMS	0.002%	96.314%
5651	SA CORP REAL ES	0.002%	96.316%
5652	JOLLIBEE FOODS	0.002%	96.318%
5653	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.320%
5654	FENG HSIN IRON&	0.002%	96.322%
5655	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	96.324%
5656	DAIHEN CORP	0.002%	96.325%
5657	EVENT HOSPITALI	0.002%	96.327%
5658	CHICONY ELECTRO	0.002%	96.329%
5659	SAGAMI RAILWAY	0.002%	96.331%
5660	RUTH'S HOSPITAL	0.002%	96.333%
5661	YAOKO CO	0.002%	96.335%
5662	QUIMICA Y MINER	0.002%	96.337%
5663	CJ E&M CORPORAT	0.002%	96.339%
5664	SK CHEMICALS	0.002%	96.341%
5665	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.002%	96.342%
5666	SQUARE INC A COMMON STOCK USD.000001	0.002%	96.344%
5667	TELEFONICA DE E	0.002%	96.346%
5668	WALLENSTAM AB	0.002%	96.348%
5669	BANGKOK LAND PC	0.002%	96.350%
5670	JB FINANCIAL GR	0.002%	96.352%
5671	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	96.354%
5672	FUTABA CORP	0.002%	96.356%
5673	TOKEN CORP	0.002%	96.357%
5674	TOKYO TY FINANC	0.002%	96.359%
5675	ARCADYAN TECHNO	0.002%	96.361%
5676	EXACT SCIENCES	0.002%	96.363%
5677	YODOGAWA STEEL	0.002%	96.365%
5678	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	96.367%
5679	NS SOLUTIONS CO	0.002%	96.369%
5680	PILOT CORP (NEW	0.002%	96.371%
5681	IWATE(BANK OF)	0.002%	96.372%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	TXC CORPN	0.002%	96.374%
5683	RHB Capital	0.002%	96.376%
5684	CyberAgent, Inc	0.002%	96.378%
5685	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.002%	96.380%
5686	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.382%
5687	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	96.384%
5688	BROWN (N) GROUP	0.002%	96.385%
5689	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	96.387%
5690	VTG AG	0.002%	96.389%
5691	GRAINGER TRUST	0.002%	96.391%
5692	CJ O SHOPPING C	0.002%	96.393%
5693	RENT A CENTER INC COMMON STOCK USD.01	0.002%	96.395%
5694	ABSOLUTE SOFTWA	0.002%	96.397%
5695	KCE ELECTRONICS	0.002%	96.399%
5696	DAINICHISEIKA C	0.002%	96.400%
5697	NISHI NIPPON RR	0.002%	96.402%
5698	PUREGOLD PRICE	0.002%	96.404%
5699	KUREHA CHEM IND	0.002%	96.406%
5700	EISAI CO	0.002%	96.408%
5701	KINGSTON COMM(H	0.002%	96.410%
5702	CIT GROUP INC SR UNSECURED 05/20 5.375	0.002%	96.412%
5703	PETRONAS CHEMIC	0.002%	96.413%
5704	AXFOOD AB	0.002%	96.415%
5705	BBMG CORPORATIO	0.002%	96.417%
5706	KYORIN CO LTD.	0.002%	96.419%
5707	AMERICAN RAILCA	0.002%	96.421%
5708	AFG ARBONIA-FOR	0.002%	96.423%
5709	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.424%
5710	TLG IMMOBILIEN	0.002%	96.426%
5711	STELLA CHEMIFA	0.002%	96.428%
5712	PUBLICIS GROUPE	0.002%	96.430%
5713	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.002%	96.432%
5714	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	96.434%
5715	METROPOLITAN BA	0.002%	96.436%
5716	SANYO CHEMICAL	0.002%	96.437%
5717	FERREXPO PLC	0.002%	96.439%
5718	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	96.441%
5719	INTL METAL SERV	0.002%	96.443%
5720	CORETRONICS COR	0.002%	96.445%
5721	TOSHIBA PLANT K	0.002%	96.447%
5722	LANDAUER INC COMMON STOCK USD.1	0.002%	96.448%
5723	AOKI INTL	0.002%	96.450%
5724	IRISO ELECTRONI	0.002%	96.452%
5725	FUSHAN INTL ENE	0.002%	96.454%
5726	BEIJING CAP LAN	0.002%	96.456%
5727	GRANGES AB	0.002%	96.458%
5728	SAMSUNG SDS CO	0.002%	96.460%
5729	SANYO SPEC STEE	0.002%	96.461%
5730	EPSILON ENERGY	0.002%	96.463%
5731	UNITIKA	0.002%	96.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	JAPAN SECS FINA	0.002%	96.467%
5733	NISSIN KOGYO	0.002%	96.469%
5734	KURABO INDUSTRI	0.002%	96.471%
5735	ARCELIK AS	0.002%	96.472%
5736	KEIHIN ELEC EXP	0.002%	96.474%
5737	CHANGSHA ZOOMLI	0.002%	96.476%
5738	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.478%
5739	TOPCO SCIENTIFI	0.002%	96.480%
5740	LINDSAY CORP COMMON STOCK USD1.0	0.002%	96.482%
5741	GOLDEN STAR RES	0.002%	96.483%
5742	CRH MEDICAL COR	0.002%	96.485%
5743	OCADO GROUP PLC	0.002%	96.487%
5744	MUSASHI SEIMITS	0.002%	96.489%
5745	MIRAIT HLDG COR	0.002%	96.491%
5746	HIWIN TECH CORP	0.002%	96.492%
5747	LASSILA & TIKAN	0.002%	96.494%
5748	DAIWABO CO LTD	0.002%	96.496%
5749	YULON MOTOR	0.002%	96.498%
5750	HUTCHISON TEL-H	0.002%	96.500%
5751	SYNNEX TECH INT	0.002%	96.502%
5752	GROUP COMERCIAL	0.002%	96.503%
5753	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.505%
5754	METRO HOLDINGS	0.002%	96.507%
5755	FORMOSA PETROCH	0.002%	96.509%
5756	PETS AT HOME GR	0.002%	96.511%
5757	TV18 BROADCAST	0.002%	96.513%
5758	EZCORP INC CL A COMMON STOCK USD.01	0.002%	96.514%
5759	MY EG SERVICES	0.002%	96.516%
5760	TOKYU CONST	0.002%	96.518%
5761	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	96.520%
5762	RICOH LEASING	0.002%	96.522%
5763	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.523%
5764	SYSTEMAX INC COMMON STOCK USD.01	0.002%	96.525%
5765	CHINA MOTOR CO	0.002%	96.527%
5766	YUNG TAY ENGINE	0.002%	96.529%
5767	PARAMOUNT BED H	0.002%	96.531%
5768	BOMBARDIER INC	0.002%	96.532%
5769	MBANK	0.002%	96.534%
5770	CHINA FOOD LTD	0.002%	96.536%
5771	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	96.538%
5772	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.002%	96.540%
5773	REALESTATE.COM.	0.002%	96.542%
5774	HAMBURGER HAFEN	0.002%	96.543%
5775	ANHEUSER BUSCH INBEV SPN ADR ADR	0.002%	96.545%
5776	FUCHS PETRO AG	0.002%	96.547%
5777	AUSDRILL LIMITE	0.002%	96.549%
5778	INWIDO AB	0.002%	96.551%
5779	MISC BERHAD	0.002%	96.552%
5780	SONY FINANCIAL	0.002%	96.554%
5781	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.002%	96.556%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	NANOMETRICS	0.002%	96.558%
5783	MEITEC CORPORAT	0.002%	96.560%
5784	EXPRESS INC COMMON STOCK	0.002%	96.561%
5785	SAGA PLC	0.002%	96.563%
5786	KOSE	0.002%	96.565%
5787	ZENKOKU HOSHO C	0.002%	96.567%
5788	SIIX CORPORATIO	0.002%	96.568%
5789	SANTAM	0.002%	96.570%
5790	J TRUST CO. LTD	0.002%	96.572%
5791	ARAKAWA CHEMICA	0.002%	96.574%
5792	FORESTAR GROUP INC COMMON STOCK USD1.0	0.002%	96.576%
5793	AIA ENGINEERING	0.002%	96.577%
5794	PT BUMI SERPONG	0.002%	96.579%
5795	TOPPAN FORMS	0.002%	96.581%
5796	CROMPTON GREAVE	0.002%	96.583%
5797	ALUMINUM CORP OF CHINA ADR ADR	0.002%	96.585%
5798	HANJIN KAL CORP	0.002%	96.586%
5799	TAIWAN STYRENE	0.002%	96.588%
5800	SPARKASSEN IMMO	0.002%	96.590%
5801	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	96.592%
5802	TELEKOM AUSTRIA	0.002%	96.594%
5803	SANKEN ELECTRIC	0.002%	96.595%
5804	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.597%
5805	GENOMMA LAB INT	0.002%	96.599%
5806	NISSHA PRINTING	0.002%	96.601%
5807	CHENG UEI PRECI	0.002%	96.602%
5808	SHINKO ELEC IND	0.002%	96.604%
5809	BANGKOK AIRWAYS	0.002%	96.606%
5810	GLOBAL INDEMNIT	0.002%	96.608%
5811	ARCS CO LTD	0.002%	96.610%
5812	WOWPRIME CORP	0.002%	96.611%
5813	MPHISIS LTD	0.002%	96.613%
5814	LIEN HWA INDL	0.002%	96.615%
5815	CIMIC GROUP LTD	0.002%	96.617%
5816	JCU CORP	0.002%	96.618%
5817	51JOB INC ADR ADR USD.0001	0.002%	96.620%
5818	PRECINT PRO	0.002%	96.622%
5819	OMNIA HOLDINGS	0.002%	96.624%
5820	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.002%	96.625%
5821	TOHO CO	0.002%	96.627%
5822	XCERRA CORP COMMON STOCK USD.05	0.002%	96.629%
5823	BRINKER INTL IN	0.002%	96.631%
5824	YAMANASHI CHUO	0.002%	96.633%
5825	NEMETSCHEK AG	0.002%	96.634%
5826	AMOREPACIFIC-NE	0.002%	96.636%
5827	Alliance Global	0.002%	96.638%
5828	ABC-MART INC	0.002%	96.640%
5829	SUPREME ELECTRO	0.002%	96.641%
5830	INVESTORS REAL ESTATE TRUST REIT	0.002%	96.643%
5831	GLOBAL ONE REAL	0.002%	96.645%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.647%
5833	MITSUBA CORP	0.002%	96.648%
5834	GUJARAT STATE P	0.002%	96.650%
5835	DREAM UNLIMIITE	0.002%	96.652%
5836	WESTERN AREAS N	0.002%	96.654%
5837	FIRST COMMUNITY BANCSHARES COMMON STOCK USD1.0	0.002%	96.655%
5838	AURICO METALS INC COMMON STOCK	0.002%	96.657%
5839	CEWE COLOR HLDG	0.002%	96.659%
5840	MEDIFAST INC COMMON STOCK USD.001	0.002%	96.661%
5841	HEIWA REAL ESTA	0.002%	96.662%
5842	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.002%	96.664%
5843	INNERWORKINGS INC COMMON STOCK USD.0001	0.002%	96.666%
5844	INTERNET INITIA	0.002%	96.668%
5845	OESTERREICHISCH	0.002%	96.669%
5846	DXP ENTERPRISES	0.002%	96.671%
5847	NATIONAL ALUMIN	0.002%	96.673%
5848	FISERV INC SR UNSECURED 06/20 2.7	0.002%	96.675%
5849	LG HAUSYS LTD	0.002%	96.676%
5850	KINGDEE INTERNA	0.002%	96.678%
5851	HIKARI TSUSHIN	0.002%	96.680%
5852	BLUE LABEL TELE	0.002%	96.682%
5853	ULTIMATE	0.002%	96.683%
5854	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.685%
5855	RESTAURANT GROU	0.002%	96.687%
5856	SEATTLE GENETICS INC COMMON STOCK USD.001	0.002%	96.689%
5857	SEVEN WEST MEDI	0.002%	96.690%
5858	AUTOBACS SEVEN	0.002%	96.692%
5859	AOMORI BANK	0.002%	96.694%
5860	DELTA ELECTRONI	0.002%	96.696%
5861	K-BRO LINEN INC	0.002%	96.697%
5862	VODACOM GP-PRPT	0.002%	96.699%
5863	TATA CHEMICALS	0.002%	96.701%
5864	PARADISE CO	0.002%	96.702%
5865	SOSEI GROUP COR	0.002%	96.704%
5866	SCHINDLER-HDLG	0.002%	96.706%
5867	INTERNATIONAL P	0.002%	96.708%
5868	SAMSUNG FINE CH	0.002%	96.709%
5869	ENERGIAS DO BRA	0.002%	96.711%
5870	KENEDIX INC	0.002%	96.713%
5871	OUTSOURCING INC	0.002%	96.715%
5872	GREEN REIT PLC	0.002%	96.716%
5873	ZHEJIANG EXPRES	0.002%	96.718%
5874	TEXTAINER GROUP	0.002%	96.720%
5875	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	96.722%
5876	COLOPL INC	0.002%	96.723%
5877	KYOWA HAKKO KIR	0.002%	96.725%
5878	BANK OF BARODA	0.002%	96.727%
5879	HAVAS SA	0.002%	96.728%
5880	SWIRE PROPERTIE	0.002%	96.730%
5881	ORIOR AG	0.002%	96.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	KAKEN PHARM	0.002%	96.734%
5883	HOSHIZAKI ELECT	0.002%	96.735%
5884	TOHO ZINC CO LT	0.002%	96.737%
5885	KABU.COM SECURI	0.002%	96.739%
5886	HAKUHODO DY HLD	0.002%	96.741%
5887	REED ELSEVIER P	0.002%	96.742%
5888	NATIONAL THERMA	0.002%	96.744%
5889	CHIYODA CORP	0.002%	96.746%
5890	CITIC RESOURCES	0.002%	96.747%
5891	HESKA CORP	0.002%	96.749%
5892	NEW WAVE GROUP	0.002%	96.751%
5893	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.002%	96.753%
5894	WISTRON NEWEB C	0.002%	96.754%
5895	NICHIHA CORP	0.002%	96.756%
5896	AXIA REAL ESTAT	0.002%	96.758%
5897	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.002%	96.759%
5898	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	96.761%
5899	COMPUGROUP HOLD	0.002%	96.763%
5900	MIGDAL INSURAN	0.002%	96.765%
5901	TEXWINCA HLDGS	0.002%	96.766%
5902	Goldcrest Co.,	0.002%	96.768%
5903	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.002%	96.770%
5904	GRINDROD LIMITE	0.002%	96.771%
5905	HEALTHQUITY INC COMMON STOCK USD.0001	0.002%	96.773%
5906	GLOBAL BRANDS G	0.002%	96.775%
5907	CIR-COMPAGNIE I	0.002%	96.777%
5908	KENEDIX RESIDEN	0.002%	96.778%
5909	ARC LAND SAKAMO	0.002%	96.780%
5910	CITYCON OYJ	0.002%	96.782%
5911	DE LA RUE	0.002%	96.783%
5912	BRIGHTOIL PETRO	0.002%	96.785%
5913	CLARKSON(HORACE	0.002%	96.787%
5914	SALVATORE FERRA	0.002%	96.788%
5915	HUAKU DEVELOPME	0.002%	96.790%
5916	ENQUEST PLC	0.002%	96.792%
5917	SOUTHWEST BANCORP INC/OKLA COMMON STOCK USD1.0	0.002%	96.794%
5918	ROYAL CO	0.002%	96.795%
5919	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.002%	96.797%
5920	REDEFINE INTERN	0.002%	96.799%
5921	AEON DELIGHT	0.002%	96.800%
5922	KUMHO TIRE CO	0.002%	96.802%
5923	ICHIGO REAL EST	0.002%	96.804%
5924	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	96.805%
5925	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	96.807%
5926	IZUMI CO	0.002%	96.809%
5927	HALLA HOLDINGS	0.002%	96.811%
5928	HEIWA REAL ESTA	0.002%	96.812%
5929	VEDANTA LTD ADR ADR	0.002%	96.814%
5930	BRICKWORKS	0.002%	96.816%
5931	GURIT HOLDING A	0.002%	96.817%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	BEZEQ ISRAEL TE	0.002%	96.819%
5933	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	96.821%
5934	COSTAIN GROUP P	0.002%	96.822%
5935	FISKARS OYJ	0.002%	96.824%
5936	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	96.826%
5937	CMK CORP	0.002%	96.828%
5938	JAPFA COMFEED I	0.002%	96.829%
5939	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.831%
5940	FUYAO GLASS IND	0.002%	96.833%
5941	FORMOSA TAFFETA	0.002%	96.834%
5942	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	96.836%
5943	NEXTDC LTD	0.002%	96.838%
5944	NINE ENTERTAINM	0.002%	96.839%
5945	TAIWAN TEA CORP	0.002%	96.841%
5946	HONG LEONG CRED	0.002%	96.843%
5947	SYNCMOLD ENTERP	0.002%	96.844%
5948	GASLOG LTD	0.002%	96.846%
5949	INDIAN OIL CORP	0.002%	96.848%
5950	AES TIETE ENERG	0.002%	96.849%
5951	SPIE SA	0.002%	96.851%
5952	CGN POWER CO LT	0.002%	96.853%
5953	TAIWAN MOBILE	0.002%	96.854%
5954	TRAKYA CAM SANA	0.002%	96.856%
5955	LG INDL SYSTEMS	0.002%	96.858%
5956	NIPPON CHEMI-CO	0.002%	96.860%
5957	CALIFORNIA AMPL	0.002%	96.861%
5958	RED STAR MACALL	0.002%	96.863%
5959	CHINA POWER INT	0.002%	96.865%
5960	EIZO NANA0 CORP	0.002%	96.866%
5961	VIRGIN MONEY HL	0.002%	96.868%
5962	SAMSUNG TECHWIN	0.002%	96.870%
5963	OTSUKA CORP	0.002%	96.871%
5964	GRUPO HERDEZ SA	0.002%	96.873%
5965	DAIHO CONSTRUCT	0.002%	96.875%
5966	SHOWA SANGYO CO	0.002%	96.876%
5967	SONIC CORP	0.002%	96.878%
5968	NISSHIN STEEL H	0.002%	96.880%
5969	BILIA AB	0.002%	96.881%
5970	HEIWADO CO LTD	0.002%	96.883%
5971	HOSHINO RESORTS	0.002%	96.885%
5972	KIATNAKIN FIN&S	0.002%	96.886%
5973	FRASERS CENTREP	0.002%	96.888%
5974	STARHILL GLOBAL	0.002%	96.890%
5975	AUCKLAND INTERN	0.002%	96.891%
5976	CONCENTRIC AB	0.002%	96.893%
5977	PACIFIC INDUSTR	0.002%	96.895%
5978	AIXTRON AG	0.002%	96.896%
5979	EXACTECH INC COMMON STOCK USD.01	0.002%	96.898%
5980	NSI NV	0.002%	96.900%
5981	KOREA PETROCHEM	0.002%	96.901%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	PACIFIC CONTINENTAL CORP COMMON STOCK	0.002%	96.903%
5983	ALTAREA SCA	0.002%	96.905%
5984	DUCOMMUN INC COMMON STOCK USD.01	0.002%	96.906%
5985	URSTADT BIDDLE	0.002%	96.908%
5986	PETRA DIAMONDS	0.002%	96.910%
5987	FIRST RESOURCES	0.002%	96.911%
5988	FIRST POTOMAC REALTY TRUST REIT USD.001	0.002%	96.913%
5989	SUNWAY BHD	0.002%	96.914%
5990	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	96.916%
5991	CONSTRUCCIONES	0.002%	96.918%
5992	MANTRA GROUP LT	0.002%	96.919%
5993	LUXOFT HOLDING	0.002%	96.921%
5994	IOI CORPORATION	0.002%	96.923%
5995	PEARSON STK	0.002%	96.924%
5996	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	96.926%
5997	JUKI CORP	0.002%	96.928%
5998	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	96.929%
5999	VISTA LAND & LI	0.002%	96.931%
6000	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.933%
6001	RALLYE	0.002%	96.934%
6002	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.936%
6003	HCI GROUP INC COMMON STOCK	0.002%	96.937%
6004	DOSHISHA CO	0.002%	96.939%
6005	FINISH LINE INC	0.002%	96.941%
6006	INABATA & CO	0.002%	96.942%
6007	LUNDIN PERTOLEU	0.002%	96.944%
6008	NIPPON SHEET GL	0.002%	96.946%
6009	ADVANTECH CO LT	0.002%	96.947%
6010	CREDITO EMILIAN	0.002%	96.949%
6011	FARMER BROS CO COMMON STOCK USD1.0	0.002%	96.951%
6012	IRISH RESIDENTI	0.002%	96.952%
6013	FUKUI BANK	0.002%	96.954%
6014	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.002%	96.955%
6015	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.002%	96.957%
6016	MONADELPHOUS GR	0.002%	96.959%
6017	GP STRATEGIES C	0.002%	96.960%
6018	HEALTHSTREAM INC COMMON STOCK	0.002%	96.962%
6019	AIN PHARMACIEZ	0.002%	96.964%
6020	SOUTHERN CROSS	0.002%	96.965%
6021	TOPY INDUSTRIES	0.002%	96.967%
6022	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.968%
6023	PROGRAMMED MAIN	0.002%	96.970%
6024	TOMONY HOLDINGS	0.002%	96.972%
6025	CHINA BILLS FIN	0.002%	96.973%
6026	JOSHIN DENKI CO	0.002%	96.975%
6027	CELLEX THERAPEUTICS INC COMMON STOCK USD.001	0.002%	96.977%
6028	SIBANYE GOLD LT	0.002%	96.978%
6029	BK ZACHODNI WBK	0.002%	96.980%
6030	NONG SHIM CO	0.002%	96.981%
6031	MARR SPA	0.002%	96.983%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	YASUNAGA CORP	0.002%	96.985%
6033	INTERTAIN GROUP	0.002%	96.986%
6034	MONEX GROUP INC	0.002%	96.988%
6035	TRULY INTL HLDG	0.002%	96.990%
6036	WEST CHINA CEME	0.002%	96.991%
6037	PLAZA RETAIL RE	0.002%	96.993%
6038	LEGEND HOLDINGS	0.002%	96.994%
6039	XENCOR INC COMMON STOCK USD.01	0.002%	96.996%
6040	BOLSA MEXICANA	0.002%	96.998%
6041	GUERBET	0.002%	96.999%
6042	PT ANEKA TAMBAN	0.002%	97.001%
6043	SINOPEC KANTONS	0.002%	97.003%
6044	AICHI BANK	0.002%	97.004%
6045	DIALOG GROUP BH	0.002%	97.006%
6046	NEW CHINA LIFE	0.002%	97.007%
6047	SJW GROUP COMMON STOCK USD.001	0.002%	97.009%
6048	MELCOR DEVS LTD	0.002%	97.011%
6049	DERMIRA INC	0.002%	97.012%
6050	SOL MELIA SA	0.002%	97.014%
6051	SUMITOMO DENSET	0.002%	97.015%
6052	CONN S INC COMMON STOCK USD.01	0.002%	97.017%
6053	MLP AG	0.002%	97.019%
6054	INPHI CORP COMMON STOCK	0.002%	97.020%
6055	SUPALAI PUBLIC	0.002%	97.022%
6056	INVOCARE LTD	0.002%	97.023%
6057	OKINAWA ELEC PO	0.002%	97.025%
6058	BUNKA SHUTTER C	0.002%	97.027%
6059	CARNIVAL PLC	0.002%	97.028%
6060	ARISAWA MFG CO	0.002%	97.030%
6061	VISUAL PHOTONIC	0.002%	97.031%
6062	NSD CO LTD	0.002%	97.033%
6063	Z ENERGY LTD	0.002%	97.035%
6064	SAO PAU ALPARGA	0.002%	97.036%
6065	S&T AG	0.002%	97.038%
6066	TITAN INDUSTRIE	0.002%	97.039%
6067	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	97.041%
6068	KANTO DENKA KOG	0.002%	97.043%
6069	TACHI-S CO	0.002%	97.044%
6070	SUNLIGHT REAL E	0.002%	97.046%
6071	HEALTHSCOPE LTD	0.002%	97.047%
6072	MITSUBISHI TANA	0.002%	97.049%
6073	ONEREIT	0.002%	97.051%
6074	VOSSLOH AG	0.002%	97.052%
6075	GREENLAND HONG	0.002%	97.054%
6076	ESPEC CORP	0.002%	97.055%
6077	GRUPO AEROPORTU	0.002%	97.057%
6078	BW OFFSHORE LTD	0.002%	97.059%
6079	SITRONIX TECHNO	0.002%	97.060%
6080	REDES ENERGETIC	0.002%	97.062%
6081	REDINGTON INDIA	0.002%	97.063%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	NEWSTAR FINANCIAL INC COMMON STOCK USD.01	0.002%	97.065%
6083	SUGI HOLDINGS C	0.002%	97.067%
6084	CITIC 1616 HLDG	0.002%	97.068%
6085	ELRINGKLINGER	0.002%	97.070%
6086	PAO DE ACUCAR C	0.002%	97.071%
6087	LG HOME SHOPPIN	0.002%	97.073%
6088	O/SEAS UNION EN	0.002%	97.075%
6089	YIRENDAI LTD AD	0.002%	97.076%
6090	S.A.C.I. FALABE	0.002%	97.078%
6091	LASERTEC CORP	0.002%	97.079%
6092	KOREA ELEC POWER CORP SP ADR ADR	0.002%	97.081%
6093	HU LANE ASSOCIA	0.002%	97.082%
6094	KENDRION NV	0.002%	97.084%
6095	FUJI SOFT ABC	0.002%	97.086%
6096	MOTECH INDUSTRI	0.002%	97.087%
6097	KINTETSU WORLD	0.002%	97.089%
6098	SM PRIME HLDGS	0.002%	97.090%
6099	INDIA CEMENTS	0.002%	97.092%
6100	COVESTRO AG	0.002%	97.094%
6101	REFRESCO GROUP	0.002%	97.095%
6102	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.002%	97.097%
6103	AV HOMES INC COMMON STOCK USD1.0	0.002%	97.098%
6104	1ST PHILIPPINE	0.002%	97.100%
6105	LAR ESPANA REAL	0.002%	97.101%
6106	BRIDGE BANCORP INC COMMON STOCK USD.01	0.002%	97.103%
6107	BUMI ARMADA BER	0.002%	97.105%
6108	BANPU PUBLIC CO	0.002%	97.106%
6109	INTL CONTAINER	0.002%	97.108%
6110	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.002%	97.109%
6111	STRABAG SE	0.002%	97.111%
6112	TANSEISHA CO	0.002%	97.112%
6113	BANK MUTUAL CORP COMMON STOCK USD.01	0.002%	97.114%
6114	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	97.116%
6115	OBRASCON HUAR L	0.002%	97.117%
6116	UNITED SUPER MA	0.002%	97.119%
6117	CRA INTERNATIONAL INC COMMON STOCK	0.002%	97.120%
6118	TAKUMA CO	0.002%	97.122%
6119	GENESCO INC COMMON STOCK USD1.0	0.002%	97.123%
6120	SEMIRARA MINING	0.002%	97.125%
6121	SODICK CO	0.002%	97.126%
6122	WEG SA	0.002%	97.128%
6123	NIPPON PAINT CO	0.002%	97.130%
6124	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	97.131%
6125	RAMCO CEMENTS	0.002%	97.133%
6126	CHESSWOOD GROUP	0.002%	97.134%
6127	HOKURIKU ELEC P	0.002%	97.136%
6128	NITTO ELECTRIC	0.002%	97.137%
6129	CWT LTD	0.002%	97.139%
6130	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	97.140%
6131	SOULBRAIN CO LT	0.002%	97.142%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	SIGMA PHARMACEU	0.002%	97.144%
6133	ZAKL AZOT W	0.002%	97.145%
6134	HOOKER FURNITURE CORP COMMON STOCK	0.002%	97.147%
6135	MIZUNO CORP	0.002%	97.148%
6136	EVERGREEN MARIN	0.002%	97.150%
6137	LE NOBLE AGE	0.002%	97.151%
6138	FRANK'S INTERNA	0.002%	97.153%
6139	OSSTEM IMPLANT	0.002%	97.154%
6140	PER AARSLEFF A/	0.002%	97.156%
6141	SALINI IMPREGIL	0.002%	97.158%
6142	DAUM COMMUNICAT	0.002%	97.159%
6143	ONO PHARMACEUTI	0.002%	97.161%
6144	SKISTAR AB	0.002%	97.162%
6145	HEXAWARE TECHNO	0.002%	97.164%
6146	ONESAVINGS BANK	0.002%	97.165%
6147	PICK'N PAY STOR	0.002%	97.167%
6148	MISTRAS GROUP INC COMMON STOCK USD.01	0.002%	97.168%
6149	HOGY MEDICAL CO	0.002%	97.170%
6150	TED BAKER PLC	0.002%	97.171%
6151	DMCI HLDGS INC	0.002%	97.173%
6152	HOMETRUST BANCSHARES INC COMMON STOCK	0.002%	97.175%
6153	PENN REAL ESTATE INVEST TST REIT USD1.0	0.002%	97.176%
6154	BARNES & NOBLE	0.002%	97.178%
6155	BANCOLOMBIA SA	0.002%	97.179%
6156	CVR ENERGY INC	0.002%	97.181%
6157	OKAMOTO INDUSTR	0.002%	97.182%
6158	SHIN-ETSU POLYM	0.002%	97.184%
6159	HEADLAM GROUP	0.002%	97.185%
6160	TESARO INC	0.002%	97.187%
6161	GMP CAPITAL COR	0.002%	97.188%
6162	DIAGEO PLC	0.002%	97.190%
6163	SHIKUN & BINUI	0.002%	97.191%
6164	HAPAG-LLOYD AG	0.002%	97.193%
6165	ABOITIZ EQUITY	0.002%	97.195%
6166	SINFONIA TECHNO	0.002%	97.196%
6167	NAUTILUS GROUP	0.002%	97.198%
6168	AK HOLDINGS INC	0.002%	97.199%
6169	PP LONDON SUMAT	0.002%	97.201%
6170	HELICAL BAR PLC	0.002%	97.202%
6171	DAKTRONICS INC COMMON STOCK	0.002%	97.204%
6172	ASIAN PAINTS LT	0.002%	97.205%
6173	ARN MONDADORI E	0.002%	97.207%
6174	VUKILE PROPERTY	0.002%	97.208%
6175	COVENANT TRANSP	0.002%	97.210%
6176	21VIANET GROUP INC ADR ADR USD.00001	0.002%	97.211%
6177	ALBIOMA	0.002%	97.213%
6178	ADASTRIA HOLDI	0.002%	97.214%
6179	UTD COMMUNITY F	0.002%	97.216%
6180	CP POKPHAND CO	0.002%	97.218%
6181	SANKI ENGINEERI	0.002%	97.219%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	LIMELIGHT NETW	0.002%	97.221%
6183	ITALMOBILIARE S	0.002%	97.222%
6184	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.002%	97.224%
6185	AGELLAN COMMERC	0.002%	97.225%
6186	PANDOX AB	0.002%	97.227%
6187	MARINEMAX INC COMMON STOCK USD.001	0.002%	97.228%
6188	KAKAKU.COM INC	0.002%	97.230%
6189	LUYE PHARMA GRO	0.002%	97.231%
6190	ASHFORD HOSPITALITY TRUST REIT USD.01	0.002%	97.233%
6191	DONGKUK STEEL M	0.002%	97.234%
6192	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.002%	97.236%
6193	DAIICHI KIGENSO	0.002%	97.237%
6194	MAGYAR TELEKOM	0.002%	97.239%
6195	GEO CO LTD	0.002%	97.240%
6196	VANGUARD INTL S	0.002%	97.242%
6197	SIAM CITY CEMEN	0.002%	97.243%
6198	FOCALTECH SYSTE	0.002%	97.245%
6199	GEMDALE PROPERT	0.002%	97.246%
6200	CENTRAL GARDEN&	0.002%	97.248%
6201	RING ENERGY INC COMMON STOCK USD.001	0.002%	97.249%
6202	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.002%	97.251%
6203	TEIKOKU PISTON	0.002%	97.252%
6204	PHISON ELECTRON	0.002%	97.254%
6205	MYOB GROUP LTD	0.002%	97.255%
6206	888 HOLDINGS	0.002%	97.257%
6207	ISHIHARA SANGYO	0.002%	97.258%
6208	PUMA AG	0.001%	97.260%
6209	XEROX CORP 4.07	0.001%	97.261%
6210	UNIVERSAL ENTER	0.001%	97.263%
6211	ODONTOPREV SA	0.001%	97.264%
6212	CLAL INSURANCE	0.001%	97.266%
6213	ASTRAL FOODS	0.001%	97.267%
6214	INDOCEMENT TUNG	0.001%	97.269%
6215	TSURUHA HOLDING	0.001%	97.270%
6216	RICARDO	0.001%	97.272%
6217	SHANGHAI PETROC	0.001%	97.273%
6218	BLACK DIAMOND G	0.001%	97.275%
6219	SCHRODERS(NEW)	0.001%	97.276%
6220	WAN HAI LINES	0.001%	97.278%
6221	MERCURIES LIFE	0.001%	97.279%
6222	OCI MATERIALS C	0.001%	97.281%
6223	NIPPON DENKO CO	0.001%	97.282%
6224	JOEL-JERUSALEM	0.001%	97.284%
6225	KOHNAN SHOJI	0.001%	97.285%
6226	DAIBIRU CORP	0.001%	97.287%
6227	DAINIPPON PHARM	0.001%	97.288%
6228	KUNG LONG BATTE	0.001%	97.290%
6229	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.001%	97.291%
6230	SHANGHAI JIN JI	0.001%	97.293%
6231	YANGTZE OPT FIB	0.001%	97.294%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	ELETRORBRAS PREF	0.001%	97.296%
6233	CLAS OHLSON AB	0.001%	97.297%
6234	MITSUBISHI STEE	0.001%	97.299%
6235	ASAHI HOLDINGS	0.001%	97.300%
6236	CENTRL PLAZA HO	0.001%	97.302%
6237	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.001%	97.303%
6238	HANIL CEMENT MF	0.001%	97.305%
6239	ZUMIEZ INC COMMON STOCK	0.001%	97.306%
6240	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	97.308%
6241	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.309%
6242	ZZZSAN-AI OIL C	0.001%	97.310%
6243	LOOKERS PLC	0.001%	97.312%
6244	PPC LTD	0.001%	97.313%
6245	ZERIA PHARMACEU	0.001%	97.315%
6246	ELETRORBRAS COMM	0.001%	97.316%
6247	ECLAT TEXTILE C	0.001%	97.318%
6248	ZAGG INC COMMON STOCK USD.001	0.001%	97.319%
6249	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.321%
6250	AUSTRALIAN AGRI	0.001%	97.322%
6251	PLAYA HOTELS &	0.001%	97.324%
6252	MOCHIDA PHARM C	0.001%	97.325%
6253	BK OF RYUKYUS	0.001%	97.327%
6254	KOREA EXPRESS C	0.001%	97.328%
6255	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.330%
6256	SODA SANAYII	0.001%	97.331%
6257	CHINA GALAXY SE	0.001%	97.333%
6258	DAIKYO INC	0.001%	97.334%
6259	CA IMMOBILIEN A	0.001%	97.335%
6260	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	97.337%
6261	KARDEX	0.001%	97.338%
6262	KLAB INC	0.001%	97.340%
6263	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	97.341%
6264	PIAGGIO	0.001%	97.343%
6265	NEO SOLAR POWER	0.001%	97.344%
6266	KUALA LUMPUR KE	0.001%	97.346%
6267	BT INVESTMENT M	0.001%	97.347%
6268	VERITIV CORP COMMON STOCK USD.01	0.001%	97.349%
6269	COMMERCIAL INTE	0.001%	97.350%
6270	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.352%
6271	BERTRANDT AG	0.001%	97.353%
6272	BRITISH AMERICA	0.001%	97.355%
6273	TAV HAVALIMANLA	0.001%	97.356%
6274	WATERLAND FIN H	0.001%	97.357%
6275	TSI HOLDINGS CO	0.001%	97.359%
6276	CASHBUILD LTD	0.001%	97.360%
6277	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.001%	97.362%
6278	SUN BANCORP INC NJ COMMON STOCK USD5.0	0.001%	97.363%
6279	SKY NETWORK TEL	0.001%	97.365%
6280	MEKONOMEN AB	0.001%	97.366%
6281	LEYOU TECHNOLOG	0.001%	97.368%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	ZENRIN CO LTD	0.001%	97.369%
6283	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.001%	97.371%
6284	CHUGOKU MAR PAI	0.001%	97.372%
6285	CHUGOKU ELEC PO	0.001%	97.373%
6286	EMPEROR INTL HL	0.001%	97.375%
6287	KOREA KUMHO PET	0.001%	97.376%
6288	SKS MICROFINANC	0.001%	97.378%
6289	FINCANTIERI SPA	0.001%	97.379%
6290	FUTABA INDUSTRI	0.001%	97.381%
6291	PREMIER OIL	0.001%	97.382%
6292	SUMMARECON AGUN	0.001%	97.384%
6293	HAYNES INTL INC	0.001%	97.385%
6294	AMPLIFON SPA NE	0.001%	97.386%
6295	TIBET WATER RES	0.001%	97.388%
6296	TAIKISHA	0.001%	97.389%
6297	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	97.391%
6298	LIECHTENSTEINIS	0.001%	97.392%
6299	RIPLEY CORP SA	0.001%	97.394%
6300	VOCUS COMMUN LT	0.001%	97.395%
6301	BEML LTD	0.001%	97.396%
6302	FELDA GLOBAL VE	0.001%	97.398%
6303	TKC CORPORATION	0.001%	97.399%
6304	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.001%	97.401%
6305	GLENMARK PHARM	0.001%	97.402%
6306	AKR CORPORINDO	0.001%	97.404%
6307	ELBIT SYSTEMS L	0.001%	97.405%
6308	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	97.407%
6309	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.408%
6310	HANSSEM CO	0.001%	97.409%
6311	DAISHIN SECURIT	0.001%	97.411%
6312	PRESS KOGYO CO	0.001%	97.412%
6313	TORII PHARM CO	0.001%	97.414%
6314	MICRO-STAR INTL	0.001%	97.415%
6315	HISAMITSU PHARM	0.001%	97.417%
6316	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.418%
6317	GREENCROSS LTD	0.001%	97.419%
6318	POLYTEC HOLDING	0.001%	97.421%
6319	CHEIL WORLDWIDE	0.001%	97.422%
6320	OTE(HELLENIC TL	0.001%	97.424%
6321	C C LAND HOLDIN	0.001%	97.425%
6322	MARUDAI FOOD CO	0.001%	97.427%
6323	CACHE LOGISTICS	0.001%	97.428%
6324	AIMIA INC	0.001%	97.429%
6325	EIS ECZACIBASI	0.001%	97.431%
6326	SLC AGRICOLA SA	0.001%	97.432%
6327	VECTURA GROUP	0.001%	97.434%
6328	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.001%	97.435%
6329	DEUTSCHE BETEI	0.001%	97.436%
6330	DENNY S CORP COMMON STOCK USD.01	0.001%	97.438%
6331	SUPREME INDUSTR	0.001%	97.439%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	DAISEKI CO LTD	0.001%	97.441%
6333	CHINA EASTERN A	0.001%	97.442%
6334	CHINA HIGH SPEE	0.001%	97.444%
6335	ASTRA AGRO LEST	0.001%	97.445%
6336	LING SEN PRECIS	0.001%	97.446%
6337	ELITE ADVANCED	0.001%	97.448%
6338	CAPITA GROUP PL	0.001%	97.449%
6339	OMEGA PROTEIN CORP COMMON STOCK USD.01	0.001%	97.451%
6340	SK NETWORKS CO	0.001%	97.452%
6341	XEBIO CO	0.001%	97.454%
6342	GINTECH ENERGY	0.001%	97.455%
6343	INFRASTRUCTURE	0.001%	97.456%
6344	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	97.458%
6345	VIVOTEK INC	0.001%	97.459%
6346	VILMORIN CLAUSE	0.001%	97.461%
6347	SANDEN CORP	0.001%	97.462%
6348	KT CORPORATION	0.001%	97.463%
6349	RAJESH EXPORTS	0.001%	97.465%
6350	GLOW ENERGY	0.001%	97.466%
6351	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.468%
6352	MAYR-MELNHOF KA	0.001%	97.469%
6353	HUA HONG SEMICO	0.001%	97.471%
6354	NOVAE GROUP PLC	0.001%	97.472%
6355	CADILA HEALTHCA	0.001%	97.473%
6356	ASAHI DIAMOND I	0.001%	97.475%
6357	FISSION URANIUM	0.001%	97.476%
6358	VEIDEKKE ASA	0.001%	97.478%
6359	TAINAN SPINNING	0.001%	97.479%
6360	METLIFECARE LTD	0.001%	97.480%
6361	BK OF NAGOYA	0.001%	97.482%
6362	ACOM CO	0.001%	97.483%
6363	IDBI BANK LTD	0.001%	97.485%
6364	UNITED LABORATO	0.001%	97.486%
6365	ACACIA MINING	0.001%	97.487%
6366	HOCHSCHILD MINI	0.001%	97.489%
6367	ANGLO AMERICAN	0.001%	97.490%
6368	CULP INC COMMON STOCK USD.05	0.001%	97.492%
6369	CASTROL INDIA L	0.001%	97.493%
6370	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.495%
6371	OSAKI ELECTRIC	0.001%	97.496%
6372	ORIENTAL UNION	0.001%	97.497%
6373	VT HOLDINGS CO	0.001%	97.499%
6374	VOLTAS LTD	0.001%	97.500%
6375	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.502%
6376	BANGKOK EXPRESS	0.001%	97.503%
6377	TOKAI HOLDINGS	0.001%	97.504%
6378	CHINA REINSURAN	0.001%	97.506%
6379	JVC KENWOOD HLD	0.001%	97.507%
6380	DIRTT ENVIRONME	0.001%	97.509%
6381	VS INDUSTRY BHD	0.001%	97.510%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.001%	97.511%
6383	ACCORDIA GOLF T	0.001%	97.513%
6384	HANKYU REIT INC	0.001%	97.514%
6385	ICICI BANK	0.001%	97.515%
6386	ACANDO AB	0.001%	97.517%
6387	USI CORPORATION	0.001%	97.518%
6388	SPLUNK INC COMMON STOCK USD.001	0.001%	97.520%
6389	GRUMA SA DE CV	0.001%	97.521%
6390	HONG LEONG BANK	0.001%	97.522%
6391	WESDOME GOLD MINES LTD COMMON STOCK	0.001%	97.524%
6392	NRG YIELD INC CLASS C COMMON STOCK	0.001%	97.525%
6393	MATAS AS	0.001%	97.527%
6394	GOLDEN EAGLE RE	0.001%	97.528%
6395	XINJIANG GOLDWI	0.001%	97.529%
6396	IRB INFRASTRUCT	0.001%	97.531%
6397	KWS SAAT AG	0.001%	97.532%
6398	RTL GROUP SA	0.001%	97.534%
6399	NOVOLIPET STEEL	0.001%	97.535%
6400	CANON INC SPONS ADR ADR	0.001%	97.536%
6401	BQE NATL BELGIQ	0.001%	97.538%
6402	TREDEGAR CORP COMMON STOCK	0.001%	97.539%
6403	FU SHOU YUAN IN	0.001%	97.540%
6404	PETRON CORP	0.001%	97.542%
6405	ZHEN DING TECHN	0.001%	97.543%
6406	MITRA ADIPERKAS	0.001%	97.545%
6407	SHINKONG SYNTHE	0.001%	97.546%
6408	TPI POLENE PCL	0.001%	97.547%
6409	FUJI MEDIA HOLD	0.001%	97.549%
6410	DAIKYONISHIKAWA	0.001%	97.550%
6411	EBOS GROUP LTD	0.001%	97.552%
6412	EPS CO LTD	0.001%	97.553%
6413	XL AXIATA TBK P	0.001%	97.554%
6414	SYRAH RESOURCES	0.001%	97.556%
6415	CONEXIO CORP	0.001%	97.557%
6416	EARTH CHEMICAL	0.001%	97.558%
6417	TAIHEI DENGYO	0.001%	97.560%
6418	MYER HOLDINGS L	0.001%	97.561%
6419	ZOGENIX INC COMMON STOCK USD.001	0.001%	97.563%
6420	RECHI PRECISION	0.001%	97.564%
6421	PSK INC	0.001%	97.565%
6422	SIERRA BANCORP COMMON STOCK	0.001%	97.567%
6423	V TECHNOLOGY	0.001%	97.568%
6424	WAFER WORKS COR	0.001%	97.569%
6425	SMARTONE TELECO	0.001%	97.571%
6426	TENARIS S.A.	0.001%	97.572%
6427	TV ASAHI CORP	0.001%	97.573%
6428	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	97.575%
6429	SRF LTD	0.001%	97.576%
6430	EL PUERTO DE LI	0.001%	97.578%
6431	KINEPOLIS GROUP	0.001%	97.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	TOKYO STEEL MFG	0.001%	97.580%
6433	LUMOS NETWORKS CORP COMMON STOCK USD.01	0.001%	97.582%
6434	YOKOGAWA BRIDGE	0.001%	97.583%
6435	CEMEX LATAM HLD	0.001%	97.584%
6436	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	97.586%
6437	ADLER REAL ESTA	0.001%	97.587%
6438	HK ELECTRIC INV	0.001%	97.588%
6439	RANDON SA IMPL	0.001%	97.590%
6440	DEVOTEAM SA	0.001%	97.591%
6441	ELEC POWER DEV	0.001%	97.593%
6442	CHINA NATIONAL	0.001%	97.594%
6443	TAIWAN GLASS	0.001%	97.595%
6444	PAZ CORP SA	0.001%	97.597%
6445	RAISIO YHTYMA O	0.001%	97.598%
6446	L'OCCITANE INTE	0.001%	97.599%
6447	HANSON INTL TBK	0.001%	97.601%
6448	SKYLARK CO LTD	0.001%	97.602%
6449	MONOTARO CO.LTD	0.001%	97.603%
6450	SEMICONDUCTOR M	0.001%	97.605%
6451	IDFC BANK LTD	0.001%	97.606%
6452	PLATINUM ASSET	0.001%	97.608%
6453	YOKOHAMA REITO	0.001%	97.609%
6454	ADVANCED WIRELE	0.001%	97.610%
6455	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	97.612%
6456	AVON PRODUCTS I	0.001%	97.613%
6457	MOTHERSON SUMI	0.001%	97.614%
6458	JAPAN WOOL TEXT	0.001%	97.616%
6459	CJ CGV	0.001%	97.617%
6460	ESSENDANT INC COMMON STOCK USD.1	0.001%	97.618%
6461	CORP MOCTEZUMA	0.001%	97.620%
6462	GPO DE INVERSIO	0.001%	97.621%
6463	INFRATIL LTD	0.001%	97.622%
6464	SAKATA INX CORP	0.001%	97.624%
6465	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.001%	97.625%
6466	PROTECTOR FORSI	0.001%	97.626%
6467	QUALITY HOUSES	0.001%	97.628%
6468	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	97.629%
6469	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.630%
6470	AXT INC COMMON STOCK USD.001	0.001%	97.632%
6471	DAH CHONG HONG	0.001%	97.633%
6472	SCHMOLZ+BICKENB	0.001%	97.635%
6473	NISSEI BUILD KO	0.001%	97.636%
6474	KUMIAI CHEM IND	0.001%	97.637%
6475	SINTOKOGIO	0.001%	97.639%
6476	IS DONGSEO CO L	0.001%	97.640%
6477	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.641%
6478	ECHO GLOBAL LOG	0.001%	97.643%
6479	HAVELLS INDIA L	0.001%	97.644%
6480	MERSEN SA	0.001%	97.645%
6481	DALMIA BHARAT L	0.001%	97.647%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	D.A. CONSORTIUM	0.001%	97.648%
6483	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.649%
6484	KOREA AEROSPACE	0.001%	97.651%
6485	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.652%
6486	MIYAZAKI BANK	0.001%	97.653%
6487	CHROMA ATE INC	0.001%	97.655%
6488	IGUATEMI EMP SH	0.001%	97.656%
6489	METRO PACIFIC I	0.001%	97.657%
6490	WILSON BAYLY HO	0.001%	97.659%
6491	DEXERIALS CORP	0.001%	97.660%
6492	TRANSCEND INFOR	0.001%	97.661%
6493	HOKKAIDO ELEC P	0.001%	97.663%
6494	ORIFLAME HOLDIN	0.001%	97.664%
6495	NEC NETWK & SYS	0.001%	97.665%
6496	XO GROUP INC COMMON STOCK USD.01	0.001%	97.667%
6497	SMI HOLDINGS GR	0.001%	97.668%
6498	ALTAMIR AMBOISE	0.001%	97.669%
6499	GROWTHPOINT PRO	0.001%	97.671%
6500	GRAPHITE INDIA	0.001%	97.672%
6501	FUKUDA DENSHI C	0.001%	97.673%
6502	SHIKOKU BANK	0.001%	97.675%
6503	IBASE TECHNOLOG	0.001%	97.676%
6504	DYDO DRINCO INC	0.001%	97.677%
6505	ZALANDO SE	0.001%	97.679%
6506	TTY BIPHARM CO	0.001%	97.680%
6507	CLARION CO	0.001%	97.681%
6508	UPONOR OYJ	0.001%	97.683%
6509	DONGFANG ELECT	0.001%	97.684%
6510	KAGA ELECTRONIC	0.001%	97.685%
6511	CLEANAWAY CO LT	0.001%	97.687%
6512	PRUKSA HOLDING	0.001%	97.688%
6513	GEOX S.P.A.	0.001%	97.689%
6514	THULE GROUP AB/	0.001%	97.691%
6515	NAKANISHI INC	0.001%	97.692%
6516	AUSTRALIAN PHAR	0.001%	97.693%
6517	JOWA HLDGS CO L	0.001%	97.694%
6518	KONGSBERG AUTOM	0.001%	97.696%
6519	SALFACORP SA	0.001%	97.697%
6520	HI-LEX CORP	0.001%	97.698%
6521	INTL NICKEL IND	0.001%	97.700%
6522	KINSUS INTERCON	0.001%	97.701%
6523	SUMMIT INDUSTRI	0.001%	97.702%
6524	TON YI CORP	0.001%	97.704%
6525	STUART OLSON IN	0.001%	97.705%
6526	MARCO POLO DEV	0.001%	97.706%
6527	SHANGHAI ELECTR	0.001%	97.708%
6528	INOGEN INC COMMON STOCK USD.001	0.001%	97.709%
6529	MARCOPOLO SA	0.001%	97.710%
6530	YAMAICHI ELECTR	0.001%	97.712%
6531	AMOTECH CO LTD	0.001%	97.713%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	AKITA BANK	0.001%	97.714%
6533	THORESEN THAI A	0.001%	97.716%
6534	HUISHANG BANK C	0.001%	97.717%
6535	TSUKUI CORP	0.001%	97.718%
6536	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.001%	97.719%
6537	MESA LABORATORIES INC COMMON STOCK	0.001%	97.721%
6538	DAIKI ALUMINIUM	0.001%	97.722%
6539	ADITYA BIRLA FA	0.001%	97.723%
6540	ELMOS SEMICONDU	0.001%	97.725%
6541	M3 INC	0.001%	97.726%
6542	GRUPO SIMEC S.A	0.001%	97.727%
6543	AICHI STEEL WOR	0.001%	97.729%
6544	NORITAKE CO	0.001%	97.730%
6545	HUNG SHENG CONS	0.001%	97.731%
6546	ERCROS SA	0.001%	97.733%
6547	AVEX GROUP HOLD	0.001%	97.734%
6548	SUESS MICRO TEC	0.001%	97.735%
6549	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.736%
6550	FAES FARMA SA	0.001%	97.738%
6551	HARMONIC DRIVE	0.001%	97.739%
6552	AIDA ENGINEERIN	0.001%	97.740%
6553	TOKYO BROADCAST	0.001%	97.742%
6554	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	97.743%
6555	MEC COMPANY LTD	0.001%	97.744%
6556	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.746%
6557	TAMURA CORP	0.001%	97.747%
6558	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	97.748%
6559	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.749%
6560	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	97.751%
6561	FRONTLINE LTD/B	0.001%	97.752%
6562	NAVITAS LTD	0.001%	97.753%
6563	RENHE COMMERCIA	0.001%	97.755%
6564	PRESTIGE ESTATE	0.001%	97.756%
6565	SOILBUILD BUSIN	0.001%	97.757%
6566	HOKUETSU BANK	0.001%	97.759%
6567	SPIRENT COMMUNI	0.001%	97.760%
6568	DEL FRISCOS RES	0.001%	97.761%
6569	DALI FOODS GROU	0.001%	97.762%
6570	SCICLONE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.764%
6571	IMAX CHINA HOLD	0.001%	97.765%
6572	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	97.766%
6573	NIPPON PILLAR P	0.001%	97.768%
6574	TAIYO INK MFG C	0.001%	97.769%
6575	NIKKISO CO	0.001%	97.770%
6576	SAVENCIA SA	0.001%	97.771%
6577	AI HOLDINGS COR	0.001%	97.773%
6578	AKASTOR ASA	0.001%	97.774%
6579	MATSUYA FOODS C	0.001%	97.775%
6580	PIOLAX CO	0.001%	97.777%
6581	ISEKI & CO	0.001%	97.778%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	97.779%
6583	NIPPON CARBON C	0.001%	97.780%
6584	GLADSTONE COMME	0.001%	97.782%
6585	GINKO INTERNATI	0.001%	97.783%
6586	MGM GROWTH PROPERTIES LLC A REIT	0.001%	97.784%
6587	DASSAULT AVIATI	0.001%	97.786%
6588	MICHINOKU BANK	0.001%	97.787%
6589	DONGBU HITEK CO	0.001%	97.788%
6590	VETROPACK HOLDI	0.001%	97.789%
6591	SAO MARTINHO SA	0.001%	97.791%
6592	VITAL HEALTHCAR	0.001%	97.792%
6593	HKR INTL LTD	0.001%	97.793%
6594	INARI AMERTRON	0.001%	97.795%
6595	YELLOW HAT LTD.	0.001%	97.796%
6596	MGI COUTIER	0.001%	97.797%
6597	ORION CORP	0.001%	97.798%
6598	S&T MOTIV CO LT	0.001%	97.800%
6599	RESOLUTE MINING	0.001%	97.801%
6600	PC DEPOT CORP	0.001%	97.802%
6601	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	97.803%
6602	BML INC	0.001%	97.805%
6603	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.001%	97.806%
6604	SINOTRANS SHIPP	0.001%	97.807%
6605	NORDEX AG	0.001%	97.809%
6606	CANON ELECTRONI	0.001%	97.810%
6607	CITI TRENDS INC COMMON STOCK USD.01	0.001%	97.811%
6608	MATAHARI DEPART	0.001%	97.812%
6609	NEXEN TIRE CORP	0.001%	97.814%
6610	SHANDONG CHENMI	0.001%	97.815%
6611	ARROW GLOBAL GR	0.001%	97.816%
6612	FRASERS COMMERC	0.001%	97.817%
6613	LIFESTYLE INTER	0.001%	97.819%
6614	CALIAN GROUP LT	0.001%	97.820%
6615	SIIC ENVIRONMEN	0.001%	97.821%
6616	TONG YANG INV B	0.001%	97.823%
6617	MOVADO GROUP INC COMMON STOCK USD.01	0.001%	97.824%
6618	ROCK FIELD CO	0.001%	97.825%
6619	ARGOSY PROPERTY	0.001%	97.826%
6620	MAN SE	0.001%	97.828%
6621	HOSOKAWA MICRON	0.001%	97.829%
6622	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	97.830%
6623	OCEAN YIELD ASA	0.001%	97.831%
6624	JIN CO.LTD	0.001%	97.833%
6625	Q TECHNOLOGY GR	0.001%	97.834%
6626	QOL CO LTD	0.001%	97.835%
6627	SWECO AB	0.001%	97.836%
6628	CENT PATTANA PU	0.001%	97.838%
6629	SANOFI INDIA LT	0.001%	97.839%
6630	LIBERBANK SA	0.001%	97.840%
6631	NYRSTAR NV	0.001%	97.842%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	COLOWIDE CO LTD	0.001%	97.843%
6633	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	97.844%
6634	TAIWAN ACCEPTAN	0.001%	97.845%
6635	PI INDUSTRIES L	0.001%	97.847%
6636	FUJI CO(TOKYO)	0.001%	97.848%
6637	MIGHTY RIVER PO	0.001%	97.849%
6638	CONTROLADORA VU	0.001%	97.850%
6639	VZ HOLDING AG	0.001%	97.852%
6640	NORITSU KOKI CO	0.001%	97.853%
6641	CHAROEN POK PHA	0.001%	97.854%
6642	ELITE SEMICONDU	0.001%	97.855%
6643	ST SHINE OPTICA	0.001%	97.857%
6644	TOKYOTOKEIBA CO	0.001%	97.858%
6645	VILLEROY & BOCH	0.001%	97.859%
6646	FOSTER ELECTRIC	0.001%	97.860%
6647	SUCAMPO PHARMACEUTICALS CL A COMMON STOCK USD.01	0.001%	97.862%
6648	LANDEC CORP	0.001%	97.863%
6649	PREMIER FOODS	0.001%	97.864%
6650	K.C. TECH	0.001%	97.865%
6651	WOCKHARDT LIMIT	0.001%	97.867%
6652	AMTRAN TECHNOLO	0.001%	97.868%
6653	MIZUHO FINL GP	0.001%	97.869%
6654	YUASA TRADING C	0.001%	97.870%
6655	NITTA CORP	0.001%	97.872%
6656	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.001%	97.873%
6657	LOTTE CONFECT	0.001%	97.874%
6658	TITAN CEMENT CO	0.001%	97.875%
6659	MAGNESITA REFRA	0.001%	97.877%
6660	EAGLE INDUSTRY	0.001%	97.878%
6661	SK GAS	0.001%	97.879%
6662	HONGKONG&SHANG	0.001%	97.880%
6663	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.882%
6664	ORIENT CORP	0.001%	97.883%
6665	BENETEAU	0.001%	97.884%
6666	FAMOUS BRANDS L	0.001%	97.885%
6667	BRODRENE HARTMA	0.001%	97.887%
6668	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	97.888%
6669	TAISHO PHARMACE	0.001%	97.889%
6670	EHIME BANK	0.001%	97.890%
6671	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.001%	97.891%
6672	FORHOUSE CORP	0.001%	97.893%
6673	GLOBANT SA	0.001%	97.894%
6674	YOUNGWON CORP	0.001%	97.895%
6675	NATIONAL STORAG	0.001%	97.896%
6676	TRINITY MIRROR	0.001%	97.898%
6677	CHOICE PROPERTI	0.001%	97.899%
6678	SHIKOKU CHEMICA	0.001%	97.900%
6679	HAKDEX AB	0.001%	97.901%
6680	DESCENTE LTD.	0.001%	97.903%
6681	MUHIBBAH ENGINE	0.001%	97.904%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	DIVERS RES BHD	0.001%	97.905%
6683	PAGE INDUSTRIES	0.001%	97.906%
6684	WASHTEC AG	0.001%	97.908%
6685	FUKUSHIMA IND C	0.001%	97.909%
6686	SAINT MARC HLDG	0.001%	97.910%
6687	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.911%
6688	BYGGMAX GROUP A	0.001%	97.913%
6689	RUENTEX DEVELOP	0.001%	97.914%
6690	TUNG THIH ELECT	0.001%	97.915%
6691	CARBONITE INC COMMON STOCK USD.01	0.001%	97.916%
6692	ASIA AVIATION P	0.001%	97.917%
6693	NORITZ CORP	0.001%	97.919%
6694	CHINA MACHINERY	0.001%	97.920%
6695	AVANZA BANK HOL	0.001%	97.921%
6696	AMSTERDAM COMMO	0.001%	97.922%
6697	KAPPAHL HOLDING	0.001%	97.924%
6698	I.T LIMITED	0.001%	97.925%
6699	MENICON CO LTD	0.001%	97.926%
6700	HANMI PHARM CO	0.001%	97.927%
6701	LG FASHION CORP	0.001%	97.928%
6702	VECTRUS INC COMMON STOCK USD.01	0.001%	97.930%
6703	TAEYOUNG ENGINE	0.001%	97.931%
6704	VITTORIA ASSICU	0.001%	97.932%
6705	TOWA PHARM CO L	0.001%	97.933%
6706	TAKASAGO INTL C	0.001%	97.935%
6707	CIA SANEAMENTO	0.001%	97.936%
6708	LAND SECURITIES	0.001%	97.937%
6709	COWEN INC COMMON STOCK USD.01	0.001%	97.938%
6710	BANK PEKAO	0.001%	97.939%
6711	E CL SA	0.001%	97.941%
6712	MIURA CO	0.001%	97.942%
6713	MGM CHINA HLDGS	0.001%	97.943%
6714	DEUTSCHE PFANDB	0.001%	97.944%
6715	B&B TOOLS AB	0.001%	97.946%
6716	PROLOGIS PROPER	0.001%	97.947%
6717	COAL INDIA LTD	0.001%	97.948%
6718	SURTECO SE	0.001%	97.949%
6719	ECO WORLD DEVL	0.001%	97.950%
6720	DANIELI & CO CO	0.001%	97.952%
6721	HANON SYSTEMS	0.001%	97.953%
6722	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	97.954%
6723	FACC AG	0.001%	97.955%
6724	REPLY SPA	0.001%	97.956%
6725	KOSSAN RUBBER I	0.001%	97.958%
6726	TIANJIN PORT DE	0.001%	97.959%
6727	ATEN INTERNATIO	0.001%	97.960%
6728	INDUSTRL FIN(IF	0.001%	97.961%
6729	NEO-CHINA GROUP	0.001%	97.963%
6730	DEVELOPMENT CRE	0.001%	97.964%
6731	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	97.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	CEMENTIR S.p.A.	0.001%	97.966%
6733	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.967%
6734	YANZHOU COAL MI	0.001%	97.969%
6735	SHINSHO CORP	0.001%	97.970%
6736	BK OF SAGA	0.001%	97.971%
6737	JU TENG INTERNA	0.001%	97.972%
6738	WESTERN ENERGY	0.001%	97.973%
6739	COCA-COLA FEMSA	0.001%	97.975%
6740	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.976%
6741	GCL NEW ENERGY	0.001%	97.977%
6742	KUDELSKI S.A.	0.001%	97.978%
6743	MAH SING GROUP	0.001%	97.979%
6744	INDIAN HOTELS	0.001%	97.981%
6745	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	97.982%
6746	NISSIN CORP	0.001%	97.983%
6747	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.001%	97.984%
6748	SHIBUYA KOGYO C	0.001%	97.985%
6749	KONOIKE TRANSP	0.001%	97.987%
6750	PHOTO-ME INTERN	0.001%	97.988%
6751	MEDIA NUSANTARA	0.001%	97.989%
6752	SALMAR ASA	0.001%	97.990%
6753	CUTERA INC COMMON STOCK USD.001	0.001%	97.991%
6754	MITSUBOSHI BELT	0.001%	97.993%
6755	CAROLINA FINANCIAL CORP COMMON STOCK	0.001%	97.994%
6756	CIA TRANSM ENER	0.001%	97.995%
6757	LOTTE CHILSUNG	0.001%	97.996%
6758	GREEN CROSS HLD	0.001%	97.997%
6759	SOGEFI	0.001%	97.999%
6760	CORP INMOBILIAR	0.001%	98.000%
6761	OPTO TECH CORPN	0.001%	98.001%
6762	MCBRIDE PLC	0.001%	98.002%
6763	OIL & NATURAL G	0.001%	98.003%
6764	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	98.005%
6765	CREDIT CORP GRO	0.001%	98.006%
6766	CHINA MAPLE LEA	0.001%	98.007%
6767	TEJON RANCH CO	0.001%	98.008%
6768	FAR EAST DEPT	0.001%	98.009%
6769	ENTERCOM COMMUN	0.001%	98.011%
6770	NITTETSU MINING	0.001%	98.012%
6771	SUN FRONTIER FU	0.001%	98.013%
6772	TORRENT PHARM	0.001%	98.014%
6773	MAJOR CINEPLEX	0.001%	98.015%
6774	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.017%
6775	PRINCE HOUSING	0.001%	98.018%
6776	MASTERLINK SECS	0.001%	98.019%
6777	NISHIO RENT ALL	0.001%	98.020%
6778	SEED CO LTD/TOK	0.001%	98.021%
6779	PACIFIC METALS	0.001%	98.022%
6780	INTERNATIONAL M	0.001%	98.024%
6781	IMMOBILIARE GRA	0.001%	98.025%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	BEIJER ALMA AB	0.001%	98.026%
6783	PRESSANCE CORPO	0.001%	98.027%
6784	BURSA MALAYSIA	0.001%	98.028%
6785	ALIANSCE SHOPPI	0.001%	98.030%
6786	VST HLDGS	0.001%	98.031%
6787	PARQUE ARAUCO S	0.001%	98.032%
6788	HANA TOUR SERVI	0.001%	98.033%
6789	YUEXIU REAL ES	0.001%	98.034%
6790	TIKKURILA OY	0.001%	98.035%
6791	QIAGEN NV	0.001%	98.037%
6792	AIMS AMP CAPITA	0.001%	98.038%
6793	SCSK CORPORATIO	0.001%	98.039%
6794	DENBURY RESOURC	0.001%	98.040%
6795	BANGKOK LIFE AS	0.001%	98.041%
6796	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	98.043%
6797	ORIOLA-KD CORP	0.001%	98.044%
6798	BETER BED HOLD	0.001%	98.045%
6799	INTILAND DEVPT	0.001%	98.046%
6800	CLEVO	0.001%	98.047%
6801	SP SETIA	0.001%	98.048%
6802	SHIZUOKAGAS CO	0.001%	98.050%
6803	MULTIPLUS SA	0.001%	98.051%
6804	HONGHUA GROUP L	0.001%	98.052%
6805	BEIERSDORF AG	0.001%	98.053%
6806	DEVRO	0.001%	98.054%
6807	GMO INTERNET IN	0.001%	98.056%
6808	HAMAMATSU PHOTO	0.001%	98.057%
6809	JASA MARGA	0.001%	98.058%
6810	SANRIO CO	0.001%	98.059%
6811	DELEK GROUP	0.001%	98.060%
6812	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.001%	98.061%
6813	KOMERCNI BANKA	0.001%	98.063%
6814	COSCO HOLDINGS	0.001%	98.064%
6815	TALGO SA	0.001%	98.065%
6816	GLORIA MATERIAL	0.001%	98.066%
6817	UKC HOLDINGS CO	0.001%	98.067%
6818	ICL-ISRAEL CHEM	0.001%	98.068%
6819	GENSCRIPT BIOTE	0.001%	98.070%
6820	CHINA METAL PRO	0.001%	98.071%
6821	ALGOMA CENTRAL	0.001%	98.072%
6822	ALIO GOLD INC	0.001%	98.073%
6823	NEUROCRINE BIOS	0.001%	98.074%
6824	CHUBU SHIRYO CO	0.001%	98.076%
6825	NATIONAL GRID P	0.001%	98.077%
6826	TT ELECTRONICS	0.001%	98.078%
6827	CMBC CAPITAL HO	0.001%	98.079%
6828	MOTA ENGIL SGPS	0.001%	98.080%
6829	ROBINSONS RETAI	0.001%	98.081%
6830	ASSOCD INTL HOT	0.001%	98.083%
6831	CHINA LIFE INSU	0.001%	98.084%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	YAMABIKO CORP	0.001%	98.085%
6833	ASSYSTEM	0.001%	98.086%
6834	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.087%
6835	AOI ELECTRONICS	0.001%	98.088%
6836	JOYFUL HONDA CO	0.001%	98.090%
6837	RAITO KOGYO CO	0.001%	98.091%
6838	BLOOMBERRY RESO	0.001%	98.092%
6839	SEAH STEEL	0.001%	98.093%
6840	BANK OF CHONGQI	0.001%	98.094%
6841	DATANG INTL POW	0.001%	98.095%
6842	TAYCA CORP	0.001%	98.096%
6843	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.098%
6844	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.099%
6845	CHAOWEI POWER H	0.001%	98.100%
6846	CHINA WATER AFF	0.001%	98.101%
6847	POLA ORBIS HLDG	0.001%	98.102%
6848	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.001%	98.103%
6849	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	98.105%
6850	CHESNARA PLC	0.001%	98.106%
6851	COLBUN S.A.	0.001%	98.107%
6852	SUPER-SOL	0.001%	98.108%
6853	CHOFU SEISAKUSH	0.001%	98.109%
6854	XING AG	0.001%	98.110%
6855	MINOR INTERNATI	0.001%	98.111%
6856	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	98.113%
6857	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	98.114%
6858	JAIPRAKASH ASSO	0.001%	98.115%
6859	MAINSTREET EQUI	0.001%	98.116%
6860	YIEH PHUI ENTS	0.001%	98.117%
6861	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.118%
6862	MERIDA INDUSTRY	0.001%	98.120%
6863	CONSUN PHARMACE	0.001%	98.121%
6864	TOWNGAS CHINA C	0.001%	98.122%
6865	WISDOM MARINE L	0.001%	98.123%
6866	SHIN ZU SHING C	0.001%	98.124%
6867	JAPAN PULP & PA	0.001%	98.125%
6868	RIKEN CORP	0.001%	98.126%
6869	PT TIMAH TBK	0.001%	98.128%
6870	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.129%
6871	SILVER SPRING NETWORKS INC COMMON STOCK USD.001	0.001%	98.130%
6872	PENDRAGON PLC	0.001%	98.131%
6873	BANK OF PHILIPP	0.001%	98.132%
6874	FTD COS INC COMMON STOCK USD.0001	0.001%	98.133%
6875	AVEO GROUP	0.001%	98.134%
6876	DIGI INTL INC	0.001%	98.136%
6877	KALBE FARMA	0.001%	98.137%
6878	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	98.138%
6879	KRUNGTHAI CARD	0.001%	98.139%
6880	FERROTEC CORP	0.001%	98.140%
6881	PEMBANGUNAN P	0.001%	98.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	CORP COMERCI SA	0.001%	98.142%
6883	SAS AB	0.001%	98.144%
6884	QINGDAO PORT IN	0.001%	98.145%
6885	CAWACHI LTD	0.001%	98.146%
6886	INVESTEC PROP F	0.001%	98.147%
6887	TEXHONG TEXTILE	0.001%	98.148%
6888	KESKO OYJ	0.001%	98.149%
6889	GREATVIEW ASEPT	0.001%	98.150%
6890	LI NING CO. LTD	0.001%	98.152%
6891	OBIC	0.001%	98.153%
6892	HURCO COMPANIES INC COMMON STOCK	0.001%	98.154%
6893	HAMAKYOREX CO L	0.001%	98.155%
6894	BLOOMAGE BIOTEC	0.001%	98.156%
6895	RESOLUTE FOREST	0.001%	98.157%
6896	WIZZ AIR HOLDIN	0.001%	98.158%
6897	BANDO CHEMICAL	0.001%	98.160%
6898	H&R GMBH & CO K	0.001%	98.161%
6899	WAKITA & CO	0.001%	98.162%
6900	ACHILLES CORP	0.001%	98.163%
6901	LAI SUN DEVELOP	0.001%	98.164%
6902	DAIDO METAL CO	0.001%	98.165%
6903	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.166%
6904	GO-AHEAD GROUP	0.001%	98.168%
6905	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.169%
6906	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	98.170%
6907	YANG MING MARIN	0.001%	98.171%
6908	DISCO CORPORATI	0.001%	98.172%
6909	DAEWOO ENGINEER	0.001%	98.173%
6910	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	98.174%
6911	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	98.175%
6912	YAPI VE KREDI B	0.001%	98.177%
6913	PAX GLOBAL TECH	0.001%	98.178%
6914	ASTALDI	0.001%	98.179%
6915	BRISTOW GROUP INC COMMON STOCK USD.01	0.001%	98.180%
6916	PETRONAS DAGANG	0.001%	98.181%
6917	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.001%	98.182%
6918	POLARIS INFRAST	0.001%	98.183%
6919	LANDING INTL DE	0.001%	98.184%
6920	STOBART GROUP L	0.001%	98.186%
6921	SUPERBLOCK PCL	0.001%	98.187%
6922	BIOTEST AG	0.001%	98.188%
6923	TURKIYE SINAI K	0.001%	98.189%
6924	J-OIL MILLS INC	0.001%	98.190%
6925	SINOFERT HOLDIN	0.001%	98.191%
6926	TENARIS S.A.	0.001%	98.192%
6927	TOP GLOVE CORP	0.001%	98.193%
6928	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	98.195%
6929	NOJIMA CORP	0.001%	98.196%
6930	FUJI KYUKO CO L	0.001%	98.197%
6931	KENKO MAYONNAIS	0.001%	98.198%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	98.199%
6933	VAUDOISE ASSURA	0.001%	98.200%
6934	HULIC CO LTD	0.001%	98.201%
6935	NESTLE INDIA	0.001%	98.202%
6936	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.204%
6937	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.001%	98.205%
6938	BELC CO LTD	0.001%	98.206%
6939	UNILEVER INDONE	0.001%	98.207%
6940	UNID CO LTD	0.001%	98.208%
6941	DAI-DAN CO	0.001%	98.209%
6942	SOL SPA	0.001%	98.210%
6943	CAFE DE CORAL H	0.001%	98.211%
6944	RETAIL ESTATES	0.001%	98.213%
6945	SRI TRANG AGRO	0.001%	98.214%
6946	KIKUCHI CO LTD	0.001%	98.215%
6947	MCJ CO LTD	0.001%	98.216%
6948	VESTEL ELECTRON	0.001%	98.217%
6949	CARD FACTORY PL	0.001%	98.218%
6950	AMADA HOLDINGS	0.001%	98.219%
6951	SYSTEX CORPORAT	0.001%	98.220%
6952	DAESANG CORP	0.001%	98.221%
6953	UMS HLDGS LTD	0.001%	98.223%
6954	CLEARWATER SEAF	0.001%	98.224%
6955	OITA BANK	0.001%	98.225%
6956	BW LPG LTD	0.001%	98.226%
6957	TORSTAR CORP CL	0.001%	98.227%
6958	GPO AEROPORTUAR	0.001%	98.228%
6959	KOLON CORPORATI	0.001%	98.229%
6960	NIDEC CORPORATI	0.001%	98.230%
6961	KASAI KOGYO CO	0.001%	98.231%
6962	EMIRA PROPERTY	0.001%	98.233%
6963	STARHUB LIMITED	0.001%	98.234%
6964	KVAERNER ASA	0.001%	98.235%
6965	AGRANA BETEILIG	0.001%	98.236%
6966	AKKA TECHNOLOGI	0.001%	98.237%
6967	MORGAN SINDALL	0.001%	98.238%
6968	CIA DE DIST INT	0.001%	98.239%
6969	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	98.240%
6970	TECNICAS REUNID	0.001%	98.241%
6971	CIA SANEAMENTO	0.001%	98.242%
6972	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	98.244%
6973	COLTENE HOLDI	0.001%	98.245%
6974	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.246%
6975	STAGECOACH GROU	0.001%	98.247%
6976	TOYO KANETSU KK	0.001%	98.248%
6977	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.249%
6978	DHT HOLDINGS IN	0.001%	98.250%
6979	TOTETSU KOGYO C	0.001%	98.251%
6980	TOKAI RUBBER IN	0.001%	98.252%
6981	OKURA INDUSTRIA	0.001%	98.253%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	GUANGSHEN RAILW	0.001%	98.255%
6983	ENPLAS CORP	0.001%	98.256%
6984	WEBJET LTD	0.001%	98.257%
6985	GUOCOLAND LTD	0.001%	98.258%
6986	SAIBU GAS CO	0.001%	98.259%
6987	CHEMRING GROUP	0.001%	98.260%
6988	MEYER BURGER TE	0.001%	98.261%
6989	AMERICAN PUBLIC	0.001%	98.262%
6990	ARATA CORP	0.001%	98.263%
6991	FIRST REIT	0.001%	98.264%
6992	COSTAMARE INC	0.001%	98.266%
6993	CHINA INTL MARI	0.001%	98.267%
6994	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.268%
6995	T.HASEGAWA CO	0.001%	98.269%
6996	BAOZUN INC SPN ADR ADR USD.0001	0.001%	98.270%
6997	LIPPO MALLS IN	0.001%	98.271%
6998	SIMMTECH CO LTD	0.001%	98.272%
6999	CT REAL ESTATE	0.001%	98.273%
7000	NORDIC SEMICOND	0.001%	98.274%
7001	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.275%
7002	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.001%	98.276%
7003	TOYO CONSTRUCTI	0.001%	98.277%
7004	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	98.279%
7005	HIBIYA ENGINEER	0.001%	98.280%
7006	MACATAWA BANK CORP COMMON STOCK	0.001%	98.281%
7007	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.282%
7008	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.283%
7009	MIQUEL Y COSTAS	0.001%	98.284%
7010	BLACKMORES LTD	0.001%	98.285%
7011	EUGENE CORP	0.001%	98.286%
7012	TI FINANCIAL HO	0.001%	98.287%
7013	NOVA MEASURING	0.001%	98.288%
7014	ACE HARDWARE IN	0.001%	98.289%
7015	REZIDOR HOTEL G	0.001%	98.291%
7016	EVEN CONSTRUCTO	0.001%	98.292%
7017	BEGA CHEESE LTD	0.001%	98.293%
7018	361 DEGREES INT	0.001%	98.294%
7019	SEASPAN CORP	0.001%	98.295%
7020	PIERRE & VACANC	0.001%	98.296%
7021	CARL ZEISS MEDI	0.001%	98.297%
7022	SUN HUNG KAI CO	0.001%	98.298%
7023	TECHNICOLOR	0.001%	98.299%
7024	SONUS NETWORKS INC COMMON STOCK USD.001	0.001%	98.300%
7025	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	98.301%
7026	SATO CORP	0.001%	98.302%
7027	KARNATAKA BANK	0.001%	98.303%
7028	ANANDA DEVELOPM	0.001%	98.305%
7029	THAI AIRWAYS IN	0.001%	98.306%
7030	STEF-TFE NEW	0.001%	98.307%
7031	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	98.308%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	FORMULA SYST(19	0.001%	98.309%
7033	DUNI AB	0.001%	98.310%
7034	AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	98.311%
7035	CALBEE INC	0.001%	98.312%
7036	BANGKOK DUSIT M	0.001%	98.313%
7037	ALTERRA POWER C	0.001%	98.314%
7038	ARROWHEAD PROR	0.001%	98.315%
7039	POSCO CHEMTECH	0.001%	98.316%
7040	PRESTIGE INTERN	0.001%	98.317%
7041	TAIWAN COGENERA	0.001%	98.319%
7042	HARASHIN CO LTD	0.001%	98.320%
7043	FURUKAWA BATTER	0.001%	98.321%
7044	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.322%
7045	HAWKINS INC COMMON STOCK USD.05	0.001%	98.323%
7046	TOCALO CO LTD	0.001%	98.324%
7047	GDI PROPERTY GR	0.001%	98.325%
7048	CAREER TECHNOLO	0.001%	98.326%
7049	SALA CORPORATIO	0.001%	98.327%
7050	KARUR VYSYA BAN	0.001%	98.328%
7051	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.329%
7052	HYUNDAI ELEVATO	0.001%	98.330%
7053	RMP ENERGY INC	0.001%	98.331%
7054	JUST RETIREMENT	0.001%	98.332%
7055	DNO INTERNATIONAL	0.001%	98.333%
7056	HANSOL PAPER CO	0.001%	98.334%
7057	CITIZENS INC COMMON STOCK	0.001%	98.336%
7058	SRA HOLDINGS IN	0.001%	98.337%
7059	GEMTEK TECHNOLO	0.001%	98.338%
7060	KOC HOLDING AS	0.001%	98.339%
7061	TOA CORP	0.001%	98.340%
7062	EUROMONEY INST	0.001%	98.341%
7063	MOUNT GIBSON IR	0.001%	98.342%
7064	ALPEK SAB	0.001%	98.343%
7065	NETAS TELEKOMUN	0.001%	98.344%
7066	SEIKA CORP	0.001%	98.345%
7067	MODEC INC	0.001%	98.346%
7068	IPCA LABORATORI	0.001%	98.347%
7069	BOIRON	0.001%	98.348%
7070	EASY BIO INC	0.001%	98.349%
7071	FUJIBO HOLDINGS	0.001%	98.350%
7072	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	98.351%
7073	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.353%
7074	ECORODOVIAS INF	0.001%	98.354%
7075	BELL AG - REG	0.001%	98.355%
7076	SINARMAS LAND	0.001%	98.356%
7077	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.357%
7078	JAHWA ELECTRONI	0.001%	98.358%
7079	WYNN MACAU LTD	0.001%	98.359%
7080	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	98.360%
7081	NTT URBAN DEVEL	0.001%	98.361%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	NIPPON ROAD CO	0.001%	98.362%
7083	ALE PROPERTY TR	0.001%	98.363%
7084	HORNBACK BAUMAR	0.001%	98.364%
7085	OPAP SA	0.001%	98.365%
7086	ASANUMA CORP	0.001%	98.366%
7087	ARDENTEC CORP	0.001%	98.367%
7088	SUMITOMO SEIKA	0.001%	98.368%
7089	S FOODS INC	0.001%	98.369%
7090	TIME DOTCOM BHD	0.001%	98.370%
7091	GRUPO INDUSTRIA	0.001%	98.371%
7092	KOWLOON DEVMT	0.001%	98.372%
7093	TRENCOR	0.001%	98.374%
7094	OBEROI REALTY L	0.001%	98.375%
7095	BREVILLE GROUP	0.001%	98.376%
7096	LIU CHONG HING	0.001%	98.377%
7097	ALUPAR INVEST S	0.001%	98.378%
7098	KINIK CO	0.001%	98.379%
7099	SAKAI CHEMICAL	0.001%	98.380%
7100	ZTE CORP	0.001%	98.381%
7101	KOTOBUKI SPIRIT	0.001%	98.382%
7102	CAPITAL® PRO	0.001%	98.383%
7103	VP BANK AG	0.001%	98.384%
7104	WEST BANCORPORATION COMMON STOCK	0.001%	98.385%
7105	KAMEI CORP	0.001%	98.386%
7106	MURRAY & ROBERT	0.001%	98.387%
7107	GREAT LAKES DRE	0.001%	98.388%
7108	DATA COMMUNICAT	0.001%	98.389%
7109	BACHEM HLD AG-B	0.001%	98.390%
7110	SCHRODER REAL E	0.001%	98.391%
7111	BAUER AG	0.001%	98.392%
7112	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.393%
7113	NIPPON DENSETSU	0.001%	98.394%
7114	F-TECH INC	0.001%	98.395%
7115	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.396%
7116	MCMILLAN SHAKES	0.001%	98.397%
7117	FBD HLDGS	0.001%	98.398%
7118	AEKYUNG PETROCH	0.001%	98.400%
7119	GODREJ CONSUMER	0.001%	98.401%
7120	FANTASIA HOLDIN	0.001%	98.402%
7121	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.403%
7122	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.404%
7123	BIOGAIA AB	0.001%	98.405%
7124	KOZA ANADOLU ME	0.001%	98.406%
7125	ALPHA & OMEGA S	0.001%	98.407%
7126	SINTEX PLASTICS	0.001%	98.408%
7127	HOCHDORF HOLDIN	0.001%	98.409%
7128	KINDOM CONSTRUC	0.001%	98.410%
7129	TRONC INC COMMON STOCK USD.01	0.001%	98.411%
7130	CERVECERIAS UNI	0.001%	98.412%
7131	BANCO DAVIVIEND	0.001%	98.413%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	SANSHIN ELECTRO	0.001%	98.414%
7133	NISHIMATSUYA CH	0.001%	98.415%
7134	BANK JABAR BANT	0.001%	98.416%
7135	TEIKOKU SEN-I C	0.001%	98.417%
7136	RISO KAGAKU COR	0.001%	98.418%
7137	TOSEI CORP	0.001%	98.419%
7138	WELSPUN INDIA L	0.001%	98.420%
7139	FAGRON	0.001%	98.421%
7140	SOLOR A/S	0.001%	98.422%
7141	RADNET INC COMMON STOCK USD.0001	0.001%	98.423%
7142	XINGDA INTERNAT	0.001%	98.424%
7143	TOWA BANK	0.001%	98.425%
7144	UTD INDUSTRIAL	0.001%	98.426%
7145	GREE INC	0.001%	98.427%
7146	RORZE CORP	0.001%	98.428%
7147	AUSTRIA TECHNOL	0.001%	98.429%
7148	ANGLO PACIFIC G	0.001%	98.430%
7149	BEC WORLD PUBLI	0.001%	98.431%
7150	PHOENIX MECANO	0.001%	98.432%
7151	AKEBONO BRAKE I	0.001%	98.433%
7152	HODOGAYA CHEMIC	0.001%	98.434%
7153	OBERBANK AG	0.001%	98.435%
7154	TV TOKYO HLDG C	0.001%	98.436%
7155	HO BEE INVESTME	0.001%	98.437%
7156	HOLY STONE ENTE	0.001%	98.438%
7157	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	98.439%
7158	SHINDENGEN ELEC	0.001%	98.440%
7159	GR ED L'ESPRESS	0.001%	98.442%
7160	HI SUN TECH CHI	0.001%	98.443%
7161	MAX CO	0.001%	98.444%
7162	DAEDUCK GDS	0.001%	98.445%
7163	WEIBO CORP SPON ADR ADR USD.00025	0.001%	98.446%
7164	COSMOS PHARMACE	0.001%	98.447%
7165	SPH REIT	0.001%	98.448%
7166	UNION BNK OF IN	0.001%	98.449%
7167	ROBERT WALTERS	0.001%	98.450%
7168	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.451%
7169	SENX ENERGY LT	0.001%	98.452%
7170	G.U.D. HOLDINGS	0.001%	98.453%
7171	BRUNELLO CUCINE	0.001%	98.454%
7172	MAIRE TECNIMONT	0.001%	98.455%
7173	NEWALTA INC	0.001%	98.456%
7174	PRADA SPA	0.001%	98.457%
7175	AKTIA BANK OYJ	0.001%	98.458%
7176	UNIBAIL-RODAMCO	0.001%	98.459%
7177	UOA DEVELOPMENT	0.001%	98.460%
7178	FIBROGEN INC COMMON STOCK USD.01	0.001%	98.461%
7179	TOYO ENG CORP	0.001%	98.462%
7180	YAMAZEN CORPORA	0.001%	98.463%
7181	GOL LINHAS AERE	0.001%	98.464%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	W-SCOPE CO	0.001%	98.465%
7183	CORPORATE TRAVE	0.001%	98.466%
7184	SANGETSU CO	0.001%	98.467%
7185	REDCO PROPERTIE	0.001%	98.468%
7186	GOLDSUN DEV/CON	0.001%	98.469%
7187	ENERGISA SA	0.001%	98.470%
7188	YAKULT HONSHA C	0.001%	98.471%
7189	CIA ENERGETICA	0.001%	98.472%
7190	CHINA AEROSPACE	0.001%	98.473%
7191	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.474%
7192	INFOMART CORP	0.001%	98.475%
7193	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.476%
7194	CTCI CORP	0.001%	98.477%
7195	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.478%
7196	CORFICOLOMBIANA	0.001%	98.479%
7197	HUNTER DOUGLAS	0.001%	98.480%
7198	BANK NEGARA IND	0.001%	98.481%
7199	BTB REAL ESTATE	0.001%	98.482%
7200	INABA DENKISANG	0.001%	98.483%
7201	KAJARIA CERAMIC	0.001%	98.484%
7202	FIAT CHRYSLER A	0.001%	98.485%
7203	YURTEC CORPORAT	0.001%	98.486%
7204	CAVERION CORP	0.001%	98.487%
7205	TECHTARGET COMMON STOCK USD.001	0.001%	98.488%
7206	COMDIRECT BANK	0.001%	98.489%
7207	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	98.490%
7208	REGAL HOTELS IN	0.001%	98.491%
7209	NICHIREKI CO LT	0.001%	98.492%
7210	INDIAN BANK	0.001%	98.493%
7211	TECHNOLOGY ONE	0.001%	98.494%
7212	NVE CORP	0.001%	98.495%
7213	SAMYANG HOLDING	0.001%	98.496%
7214	EUROPCAR GROUPE	0.001%	98.497%
7215	LINX SA	0.001%	98.498%
7216	MALAYSIA BUILD	0.001%	98.499%
7217	HOUSING DEVELOP	0.001%	98.499%
7218	TELENAV INC COMMON STOCK USD.001	0.001%	98.500%
7219	TSUKISHIMA KIKA	0.001%	98.501%
7220	PROSPERITY REIT	0.001%	98.502%
7221	LASALLE LOGIPOR	0.001%	98.503%
7222	SEAH BESTEEL CO	0.001%	98.504%
7223	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.001%	98.505%
7224	LIVZON PHARMACE	0.001%	98.506%
7225	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.507%
7226	GPO FIN INTERAC	0.001%	98.508%
7227	G-RESOURCES GP	0.001%	98.509%
7228	GRIEG SEAFOOD A	0.001%	98.510%
7229	ORACLE CORP JAP	0.001%	98.511%
7230	LG INTL CORP	0.001%	98.512%
7231	NISSHIN SEIFUN	0.001%	98.513%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	98.514%
7233	QAD INC A COMMON STOCK	0.001%	98.515%
7234	KRBL LTD	0.001%	98.516%
7235	BULTEN AB	0.001%	98.517%
7236	MANITOU	0.001%	98.518%
7237	PCHOME ONLINE I	0.001%	98.519%
7238	KOREA KOLMAR CO	0.001%	98.520%
7239	STOLT-NIELSEN L	0.001%	98.521%
7240	WASHINGTONFIRST BANKSHARE COMMON STOCK USD5.0	0.001%	98.522%
7241	MAGNITOGORS-SPO	0.001%	98.523%
7242	ANGLOGOLD LTD	0.001%	98.524%
7243	DAI NIPPON TORY	0.001%	98.525%
7244	CHINA SHANSHUI	0.001%	98.526%
7245	ALPIQ HOLDING A	0.001%	98.527%
7246	WELCIA HOLDINGS	0.001%	98.528%
7247	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	98.529%
7248	CHINA SUNTIEN G	0.001%	98.530%
7249	SURMODICS INC COMMON STOCK USD.05	0.001%	98.531%
7250	GRAPE KING INC	0.001%	98.532%
7251	CHINESE ESTATES	0.001%	98.533%
7252	CT ENVIRONMENTA	0.001%	98.534%
7253	BAZAARVOICE INC COMMON STOCK USD.0001	0.001%	98.535%
7254	VAISALA	0.001%	98.536%
7255	WEYCO GROUP INC	0.001%	98.537%
7256	EVA PRECISION I	0.001%	98.538%
7257	WINMARK CORP COMMON STOCK	0.001%	98.539%
7258	NIHON NOHYAKU	0.001%	98.540%
7259	ATUL LTD	0.001%	98.541%
7260	LIFE CORPORATIO	0.001%	98.542%
7261	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.543%
7262	QL RESOURCES BH	0.001%	98.544%
7263	ACETO CORP COMMON STOCK USD.01	0.001%	98.544%
7264	VERBIO VEREINIG	0.001%	98.545%
7265	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.546%
7266	SMS CO LTD	0.001%	98.547%
7267	ALAM SUTERA REA	0.001%	98.548%
7268	HOKUTO CORP	0.001%	98.549%
7269	HUADIAN POWER I	0.001%	98.550%
7270	FINANCIAL PRODU	0.001%	98.551%
7271	ATRIUM LJUNGBER	0.001%	98.552%
7272	MALIBU BOATS INC A COMMON STOCK USD.01	0.001%	98.553%
7273	BRUNEL INTL	0.001%	98.554%
7274	WIJAYA KARYA	0.001%	98.555%
7275	CHINA MANMADE F	0.001%	98.556%
7276	SIGDO KOPPERS S	0.001%	98.557%
7277	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.001%	98.558%
7278	ALCONIX CORPORA	0.001%	98.559%
7279	PHILIPPINE NATL	0.001%	98.560%
7280	TENMA CORPORATI	0.001%	98.561%
7281	CYBG PLC	0.001%	98.562%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	PHIBRO ANIMAL H	0.001%	98.563%
7283	HIMART CO LTD	0.001%	98.564%
7284	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.565%
7285	ZOJIRUSHI CORP	0.001%	98.566%
7286	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	98.567%
7287	UNIVERSAL MEDIC	0.001%	98.568%
7288	YOSHINOYA D&C C	0.001%	98.569%
7289	HOTAI MOTOR CO	0.001%	98.570%
7290	CCC SA	0.001%	98.571%
7291	ASKUL	0.001%	98.572%
7292	KONISHI CO LTD	0.001%	98.573%
7293	GREATEK ELECTRO	0.001%	98.573%
7294	QSC AG	0.001%	98.574%
7295	TYC BROTHER IND	0.001%	98.575%
7296	UNITED INTL ENT	0.001%	98.576%
7297	MEGACHIPS CORP	0.001%	98.577%
7298	ADANI POWER LTD	0.001%	98.578%
7299	INFOCOM CORP	0.001%	98.579%
7300	NICHIDEN CORP	0.001%	98.580%
7301	TOKAI CORP/GIFU	0.001%	98.581%
7302	JSP CORP	0.001%	98.582%
7303	PTC INDIA LTD	0.001%	98.583%
7304	JAPARA HEALTHCA	0.001%	98.584%
7305	NICHII GAKKAN C	0.001%	98.585%
7306	mitsui soko co	0.001%	98.586%
7307	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.587%
7308	SIA REIT INC	0.001%	98.588%
7309	LT GROUP INC	0.001%	98.589%
7310	PARIS ORLEANS S	0.001%	98.590%
7311	SUMIDA ELECTRIC	0.001%	98.591%
7312	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.592%
7313	GENMAB A/S	0.001%	98.593%
7314	PLENUS CO	0.001%	98.594%
7315	E-COMMODITIES H	0.001%	98.595%
7316	QGEP PARTICIPAC	0.001%	98.595%
7317	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.596%
7318	IRISH CONTINENT	0.001%	98.597%
7319	DAIRY FARM INTL	0.001%	98.598%
7320	TOLI CORP	0.001%	98.599%
7321	AISAN INDUSTRY	0.001%	98.600%
7322	SREI INFRASTRUC	0.001%	98.601%
7323	FREIGHTWAYS LTD	0.001%	98.602%
7324	CONA RESOURCES	0.001%	98.603%
7325	ROKKO BUTTER CO	0.001%	98.604%
7326	LOTTE FOOD CO	0.001%	98.605%
7327	ECOPETROL SA	0.001%	98.606%
7328	HEINEKEN MALAYS	0.001%	98.607%
7329	CIMC ENRIC HOLD	0.001%	98.608%
7330	ADITYA BIRLA CA	0.001%	98.609%
7331	FUJITSU KIDEN	0.001%	98.610%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	LOJAS AMERICANA	0.001%	98.611%
7333	HANDSOME CORP	0.001%	98.612%
7334	EIGHTEENTH BANK	0.001%	98.613%
7335	NAMCHOW CHEMICA	0.001%	98.613%
7336	BINCK NV	0.001%	98.614%
7337	FUNAI ELECTRIC	0.001%	98.615%
7338	SFA ENGINEERING	0.001%	98.616%
7339	KOREA GAS CORP	0.001%	98.617%
7340	AP THAILAND PCL	0.001%	98.618%
7341	SCANDI STANDARD	0.001%	98.619%
7342	SPAREBANK 1 SMN	0.001%	98.620%
7343	UNITIL CORP COMMON STOCK	0.001%	98.621%
7344	SCHOELLER BLECK	0.001%	98.622%
7345	UMH PROP INC	0.001%	98.623%
7346	FREIGHTCAR AMER	0.001%	98.624%
7347	ONE HOSPITALITY	0.001%	98.625%
7348	EUROPAC PAPELES	0.001%	98.626%
7349	INTOPS CO	0.001%	98.627%
7350	CITY OFFICE REI	0.001%	98.628%
7351	SAMTY CO.LTD.	0.001%	98.629%
7352	ESSO(FRANCAISE)	0.001%	98.629%
7353	STHREE	0.001%	98.630%
7354	PARTNER COMMUNI	0.001%	98.631%
7355	FRONTERA ENERGY	0.001%	98.632%
7356	PARK ELECTROCHE	0.001%	98.633%
7357	IGB REAL ESTATE	0.001%	98.634%
7358	WILH. WILHELMSE	0.001%	98.635%
7359	TUBOS REUNIDOS	0.001%	98.636%
7360	DR.CILABO CO L	0.001%	98.637%
7361	SAMYANG CORP	0.001%	98.638%
7362	PEGASUS SEWING	0.001%	98.639%
7363	SINGAMAS CONTAI	0.001%	98.640%
7364	CHIMEI MATERIAL	0.001%	98.641%
7365	CRAFT BREWERS A	0.001%	98.642%
7366	CHINA LILANG LT	0.001%	98.642%
7367	FUJIMORI KOGYO	0.001%	98.643%
7368	CONCENTRADORA	0.001%	98.644%
7369	COMPAGNIE DES A	0.001%	98.645%
7370	CENTURIA INDUST	0.001%	98.646%
7371	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.647%
7372	ADVTECH LTD	0.001%	98.648%
7373	WINCANTON	0.001%	98.649%
7374	FURUKAWA CO	0.001%	98.650%
7375	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.001%	98.651%
7376	IGG INC	0.001%	98.652%
7377	TAIFLEX SCIENTI	0.001%	98.653%
7378	SHANGHAI FOSUN	0.001%	98.654%
7379	HARMONIC INC	0.001%	98.655%
7380	G&L BEIJER AB B	0.001%	98.655%
7381	GERDAU SA	0.001%	98.656%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	CENTRAL CHINA S	0.001%	98.657%
7383	AUSTAL LTD	0.001%	98.658%
7384	RECTICEL	0.001%	98.659%
7385	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.660%
7386	XIAMEN INTL POR	0.001%	98.661%
7387	CHAUN-CHOUNG TE	0.001%	98.662%
7388	5N PLUS INC.	0.001%	98.663%
7389	PHOENIX HLDGS L	0.001%	98.664%
7390	WUESTENROT & WU	0.001%	98.665%
7391	ARB CORP LTD	0.001%	98.666%
7392	FUSO CHEMICAL C	0.001%	98.667%
7393	IMAGINATION TEC	0.001%	98.667%
7394	EN-JAPAN INC.	0.001%	98.668%
7395	RAMAYANA LESTAR	0.001%	98.669%
7396	RCR TOMLINSON L	0.001%	98.670%
7397	MUNKSJO OYJ	0.001%	98.671%
7398	PROPERTY FOR IN	0.001%	98.672%
7399	NAMURA SHIPBUIL	0.001%	98.673%
7400	SWORD GROUP	0.001%	98.674%
7401	NETENT AB	0.001%	98.675%
7402	KATAKURA INDS	0.001%	98.676%
7403	TEAM INC	0.001%	98.677%
7404	FORD OTOSAN	0.001%	98.677%
7405	SYNERGIE	0.001%	98.678%
7406	FLYTECH TECHNOL	0.001%	98.679%
7407	STABILUS SA	0.001%	98.680%
7408	SIAM COMMERCIAL	0.001%	98.681%
7409	SBS HOLDINGS IN	0.001%	98.682%
7410	TAEKWANG IND CO	0.001%	98.683%
7411	RAFFLES MEDICAL	0.001%	98.684%
7412	KYOEI STEEL LTD	0.001%	98.685%
7413	EL AL ISRAEL AI	0.001%	98.686%
7414	TAMRON CO LTD	0.001%	98.687%
7415	ESSENTIAL ENERG	0.001%	98.688%
7416	SINGAPORE FINAN	0.001%	98.688%
7417	GRUPO FAMSA SA	0.001%	98.689%
7418	CENTURY TEXT &	0.001%	98.690%
7419	TESCO CORP	0.001%	98.691%
7420	MK ELECTRON	0.001%	98.692%
7421	DSP GROUP INC	0.001%	98.693%
7422	PALFINGER AG	0.001%	98.694%
7423	YOROZU CORP	0.001%	98.695%
7424	ONE LIBERTY PRO	0.001%	98.696%
7425	AEON FANTASY CO	0.001%	98.697%
7426	IP GROUP	0.001%	98.698%
7427	DIRECIONAL ENGE	0.001%	98.698%
7428	AMBARELLA INC	0.001%	98.699%
7429	TOWA CORP	0.001%	98.700%
7430	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.701%
7431	ALLIED PROPRTI	0.001%	98.702%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	ALBIS CO LTD	0.001%	98.703%
7433	INGENIA COMMUNI	0.001%	98.704%
7434	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.001%	98.705%
7435	MANDALAY RESOUR	0.001%	98.706%
7436	MITSUI HIGH TEC	0.001%	98.707%
7437	PTT PUBLIC COMP	0.001%	98.707%
7438	AICHI CORPORATI	0.001%	98.708%
7439	SDI CORP	0.001%	98.709%
7440	ADHI KARYA PERS	0.001%	98.710%
7441	CERVUS EQUIPMEN	0.001%	98.711%
7442	STARZEN CO LTD	0.001%	98.712%
7443	KPJ HEALTHCARE	0.001%	98.713%
7444	ALTRI SGPS S.A.	0.001%	98.714%
7445	MERIDIAN ENERGY	0.001%	98.715%
7446	EMPRESA NACIONA	0.001%	98.716%
7447	BUKIT SEMBAWNG	0.001%	98.716%
7448	KURODA ELECTRIC	0.001%	98.717%
7449	RANK GROUP PLC	0.001%	98.718%
7450	FLEXIGROUP LIMI	0.001%	98.719%
7451	CHINA SILVER GR	0.001%	98.720%
7452	TATA COMMUNICAT	0.001%	98.721%
7453	TAIWAN SECOM	0.001%	98.722%
7454	JUSTSYSTEM	0.001%	98.723%
7455	MANILA ELECTRIC	0.001%	98.724%
7456	DORIAN LPG LTD	0.001%	98.725%
7457	CELLCOM ISRAEL	0.001%	98.725%
7458	GIGA SOLAR MAT	0.001%	98.726%
7459	ATRIUM EUROPEAN	0.001%	98.727%
7460	HOCHIKI CORPORA	0.001%	98.728%
7461	GREIF INC CL B COMMON STOCK	0.001%	98.729%
7462	ELDORADO RESORTS INC COMMON STOCK	0.001%	98.730%
7463	FEDERAL CORP	0.001%	98.731%
7464	SPEEDCAST INTL	0.001%	98.732%
7465	PULSE SEISMIC	0.001%	98.733%
7466	MAINSTREET HEAL	0.001%	98.733%
7467	PROCTOR&GAMBLE	0.001%	98.734%
7468	ALONY HETZ	0.001%	98.735%
7469	DOUTOR NICHIRES	0.001%	98.736%
7470	SK TELECOM ADR	0.001%	98.737%
7471	ASSET MANAGERS	0.001%	98.738%
7472	LENZING AG	0.001%	98.739%
7473	VITAL KSK HOLDI	0.001%	98.740%
7474	LPP SA	0.001%	98.741%
7475	TRANS COSMOS	0.001%	98.741%
7476	PARCO CO	0.001%	98.742%
7477	KONAI CO LTD	0.001%	98.743%
7478	MITANI CORP	0.001%	98.744%
7479	BES ENGINEERING	0.001%	98.745%
7480	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.001%	98.746%
7481	FOLKESTONE EDU	0.001%	98.747%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	SANYANGIndustr	0.001%	98.748%
7483	HANNSTOUCH SOLU	0.001%	98.749%
7484	RELIANCE ENERGY	0.001%	98.749%
7485	GUANGZHOU PHARM	0.001%	98.750%
7486	PERUSAHAAN GAS	0.001%	98.751%
7487	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	98.752%
7488	SOLIUM CAPITAL	0.001%	98.753%
7489	ALMIRALL SA	0.001%	98.754%
7490	ASCENDAS HOSPIT	0.001%	98.755%
7491	KEPPEL INFRASTR	0.001%	98.756%
7492	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.756%
7493	DONGJIANG ENVIR	0.001%	98.757%
7494	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.758%
7495	LOCK&LOCK CO LT	0.001%	98.759%
7496	PETRONAS GAS	0.001%	98.760%
7497	ROLAND DG CORP	0.001%	98.761%
7498	SOCIEDAD MATRIZ	0.001%	98.762%
7499	HUANENG POWER I	0.001%	98.763%
7500	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	98.764%
7501	XXENTRIA TECHNO	0.001%	98.764%
7502	OKABE CO	0.001%	98.765%
7503	COMPANHIA DE GA	0.001%	98.766%
7504	SMK CORP	0.001%	98.767%
7505	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.768%
7506	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.769%
7507	BIESSE	0.001%	98.770%
7508	FINOLEX CABLES	0.001%	98.771%
7509	DAEHAN FLOUR MI	0.001%	98.771%
7510	METAWATER CO LT	0.001%	98.772%
7511	STAR MICRONICS	0.001%	98.773%
7512	XENITH BANKSHARES INC COMMON STOCK USD.01	0.001%	98.774%
7513	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.775%
7514	AJANTA PHARMA	0.001%	98.776%
7515	GURUNAVI INC	0.001%	98.777%
7516	FIRST GEN CORPO	0.001%	98.778%
7517	ADVA AG	0.001%	98.778%
7518	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	98.779%
7519	JAMMU & KASHMIR	0.001%	98.780%
7520	CESC	0.001%	98.781%
7521	AMERICAS SILVER	0.001%	98.782%
7522	FREEMAN FINANCI	0.001%	98.783%
7523	TONGYANG LIFE I	0.001%	98.784%
7524	SAGAX AB	0.001%	98.784%
7525	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.785%
7526	GREAT EASTERN H	0.001%	98.786%
7527	AFFICHAGE HOLDI	0.001%	98.787%
7528	CMC MAGNETICS C	0.001%	98.788%
7529	INFIGEN ENERGY	0.001%	98.789%
7530	SIGURD MICROELE	0.001%	98.790%
7531	NIPPON PISTON R	0.001%	98.791%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	0.001%	98.791%
7533	SAKAI MOVING SE	0.001%	98.792%
7534	BATA INDIA LTD	0.001%	98.793%
7535	THAI VEGETABLE	0.001%	98.794%
7536	SHIMIZU BANK	0.001%	98.795%
7537	ANGIE S LIST INC COMMON STOCK USD.001	0.001%	98.796%
7538	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.001%	98.797%
7539	DAISO CO	0.001%	98.797%
7540	FARGLORY LAND D	0.001%	98.798%
7541	GATEWAY LIFESTY	0.001%	98.799%
7542	BOUSTEAD HLDGS	0.001%	98.800%
7543	YUHAN CORP	0.001%	98.801%
7544	RYOSHOKU LTD	0.001%	98.802%
7545	GREAT EASTERN S	0.001%	98.803%
7546	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.803%
7547	CAC CORPORATION	0.001%	98.804%
7548	BELLEVUE GROUP	0.001%	98.805%
7549	KUSURI NO AOKI	0.001%	98.806%
7550	MITSUBISHI PENC	0.001%	98.807%
7551	HARBIN POWER EQ	0.001%	98.808%
7552	SILICONWARE PRE	0.001%	98.809%
7553	TEKFEN HOLDING	0.001%	98.809%
7554	LAND MARK OPTOE	0.001%	98.810%
7555	T-GAIA CORP	0.001%	98.811%
7556	MEGA WORLD PROP	0.001%	98.812%
7557	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	98.813%
7558	KIKKOMAN CORP	0.001%	98.814%
7559	FILINVEST LAND	0.001%	98.815%
7560	DEVELOPMENT SEC	0.001%	98.815%
7561	RIKEN VITAMIN C	0.001%	98.816%
7562	GL EVENTS	0.001%	98.817%
7563	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.818%
7564	MIDAS HLDGS	0.001%	98.819%
7565	CHOLAMANDALAM I	0.001%	98.820%
7566	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.001%	98.821%
7567	PKP CARGO SA	0.001%	98.821%
7568	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	98.822%
7569	WINGSTOP INC COMMON STOCK USD.01	0.001%	98.823%
7570	EMPEROR CAPITAL	0.001%	98.824%
7571	DELTA DUNIA PET	0.001%	98.825%
7572	FAR EAST HOSPIT	0.001%	98.826%
7573	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.827%
7574	ULTRA TECH CEMC	0.001%	98.827%
7575	LOTES CO LTD	0.001%	98.828%
7576	TORIDOLL CORPOR	0.001%	98.829%
7577	TSUBAKI NAKASHI	0.001%	98.830%
7578	TOX FREE SOLUTI	0.001%	98.831%
7579	MARUWA CO LTD	0.001%	98.832%
7580	ENVESTNET INC COMMON STOCK	0.001%	98.832%
7581	CHAROEN POKPHAN	0.001%	98.833%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	ZEHNDER GROUP A	0.001%	98.834%
7583	INV LA CONSTRUC	0.001%	98.835%
7584	GOODBABY INTERN	0.001%	98.836%
7585	INOVALIS REAL E	0.001%	98.837%
7586	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.001%	98.838%
7587	BEL FUSE INC CL B COMMON STOCK USD.1	0.001%	98.838%
7588	ENERCHINA HOLDI	0.001%	98.839%
7589	HANSOL LCD INC	0.001%	98.840%
7590	CHINA SHENGMU O	0.001%	98.841%
7591	SHINKO PLANTECH	0.001%	98.842%
7592	GWA GROUP LTD	0.001%	98.843%
7593	SUNDARAM FINANC	0.001%	98.843%
7594	RIDLEY CORP LTD	0.001%	98.844%
7595	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.845%
7596	CHINA SINGYES S	0.001%	98.846%
7597	INTAGE INC	0.001%	98.847%
7598	DASSAULT SYSTEM	0.001%	98.848%
7599	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.848%
7600	SANKYO TATEYAMA	0.001%	98.849%
7601	EMPRESAS LA POL	0.001%	98.850%
7602	GLOBERIDE INC	0.001%	98.851%
7603	SIRTEX MEDICAL	0.001%	98.852%
7604	BANK PERMATA TB	0.001%	98.853%
7605	ORACLE FIN SERV	0.001%	98.853%
7606	TICON INDUSTRIA	0.001%	98.854%
7607	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.855%
7608	JIH SUN FINANCI	0.001%	98.856%
7609	RENEWABLE ENERG	0.001%	98.857%
7610	RETAIL FOOD GRO	0.001%	98.858%
7611	PARTRON CO LTD	0.001%	98.859%
7612	ASTI	0.001%	98.859%
7613	PETROPAVLOVSK	0.001%	98.860%
7614	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	98.861%
7615	NCC GROUP LTD.	0.001%	98.862%
7616	TAKAMATSU CONS	0.001%	98.863%
7617	NETUREN CO	0.001%	98.864%
7618	DRAEGERWERK KGA	0.001%	98.864%
7619	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.001%	98.865%
7620	JEOL	0.001%	98.866%
7621	RUSHYDRO PJSC ADR ADR	0.001%	98.867%
7622	SONGA OFFSHORE	0.001%	98.868%
7623	FIDEA HOLDINGS	0.001%	98.869%
7624	HOTELES CITY EX	0.001%	98.869%
7625	NOVELION THERAP	0.001%	98.870%
7626	TAI CHEUNG HLDG	0.001%	98.871%
7627	PSG GROUP LTD	0.001%	98.872%
7628	CAMBRIDGE INDUS	0.001%	98.873%
7629	RYOYO ELECTRO C	0.001%	98.874%
7630	OXFORD INSTRUME	0.001%	98.874%
7631	SWISSQUOTE GP H	0.001%	98.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	VERA BRADLEY INC COMMON STOCK	0.001%	98.876%
7633	FUKUDA CORP	0.001%	98.877%
7634	GOLD CIRCUIT EL	0.001%	98.878%
7635	ZUG ESTATES HLD	0.001%	98.878%
7636	CHINA SHIPPING	0.001%	98.879%
7637	NIEN HSING TEXT	0.001%	98.880%
7638	STOCKMANN OYJ A	0.001%	98.881%
7639	TIPP24 SE	0.001%	98.882%
7640	Technopolis Oyj	0.001%	98.883%
7641	TONG HSING ELEC	0.001%	98.883%
7642	HAGIHARA INDUST	0.001%	98.884%
7643	GMR INFRASTRUCT	0.001%	98.885%
7644	MONTEA SCA	0.001%	98.886%
7645	CALIX INC COMMON STOCK	0.001%	98.887%
7646	BENEFIT ONE INC	0.001%	98.888%
7647	ECOPETROL SA SPONSORED ADR ADR	0.001%	98.888%
7648	HAPPINET CORP	0.001%	98.889%
7649	EVERLIGHT CHEMI	0.001%	98.890%
7650	MOBILEONE LTD.	0.001%	98.891%
7651	VALUETRONICS HL	0.001%	98.892%
7652	DAI-ICHI SEIKO	0.001%	98.892%
7653	GULLIVER INTERN	0.001%	98.893%
7654	ANDHRA BANK	0.001%	98.894%
7655	NICE INFORMATIO	0.001%	98.895%
7656	MINATO BANK	0.001%	98.896%
7657	WILLDAN GROUP I	0.001%	98.897%
7658	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.897%
7659	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.898%
7660	TAKASAGO THML E	0.001%	98.899%
7661	DUNELM GROUP PL	0.001%	98.900%
7662	NATUREX	0.001%	98.901%
7663	AGRITRADE RESOU	0.001%	98.901%
7664	BANK COOP AG	0.001%	98.902%
7665	NIPPON BEET SUG	0.001%	98.903%
7666	SENTUL CITY TBK	0.001%	98.904%
7667	MENORA MIVTACHI	0.001%	98.905%
7668	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.906%
7669	HUONS CO LTD	0.001%	98.906%
7670	NITTOKU ENG CO	0.001%	98.907%
7671	LONMIN PLC	0.001%	98.908%
7672	RAYMOND LTD	0.001%	98.909%
7673	GLORIOUS PROPER	0.001%	98.910%
7674	COROMANDEL INTL	0.001%	98.910%
7675	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.001%	98.911%
7676	TIM PARTICIPACOES SA ADR ADR	0.001%	98.912%
7677	SPCG	0.001%	98.913%
7678	DIP CORPORATION	0.001%	98.914%
7679	LAYNE CHRISTENS	0.001%	98.914%
7680	SHORE BANCSHARES INC COMMON STOCK USD.01	0.001%	98.915%
7681	LEXTAR ELECTRON	0.001%	98.916%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	COSTA GROUP HOL	0.001%	98.917%
7683	ALTICE NV	0.001%	98.918%
7684	CPMC HLDGS LTD	0.001%	98.919%
7685	RETELIT SPA	0.001%	98.919%
7686	SSANGYONG CEMEN	0.001%	98.920%
7687	MEARS GROUP PLC	0.001%	98.921%
7688	SESA SPA	0.001%	98.922%
7689	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.923%
7690	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.001%	98.923%
7691	MEDY-TOX INC	0.001%	98.924%
7692	DAIICHI JITSUGY	0.001%	98.925%
7693	ALPEN CO LTD	0.001%	98.926%
7694	XTEP INTERNATIO	0.001%	98.927%
7695	CSI PROPERTIES	0.001%	98.927%
7696	BOSCH LTD	0.001%	98.928%
7697	D-LINK	0.001%	98.929%
7698	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.930%
7699	SAES GETTERS	0.001%	98.931%
7700	TSURUMI MFG CO	0.001%	98.931%
7701	BKW ENERGIE AG	0.001%	98.932%
7702	CHINA RESOURCES	0.001%	98.933%
7703	HNZ GROUP INC	0.001%	98.934%
7704	DAITO PHARM	0.001%	98.935%
7705	SUNGWOO HITECH	0.001%	98.935%
7706	CHONG HONG CONS	0.001%	98.936%
7707	DIVI'S LABORATO	0.001%	98.937%
7708	SEIKITOKYU KOGY	0.001%	98.938%
7709	NICE HOLDINGS C	0.001%	98.939%
7710	KOREA CIRCUIT C	0.001%	98.939%
7711	ETALON GROUP-GD	0.001%	98.940%
7712	WEIQIAO TEXTILE	0.001%	98.941%
7713	IDI INSURANCE C	0.001%	98.942%
7714	TUPY SA	0.001%	98.943%
7715	KANSAI URBAN BA	0.001%	98.943%
7716	HIRATA TECHNICA	0.001%	98.944%
7717	HIQ INTERNATION	0.001%	98.945%
7718	TELEFONICA BRAS	0.001%	98.946%
7719	TOURISM HOLDING	0.001%	98.947%
7720	BURKHALTER HOLD	0.001%	98.947%
7721	SHW AG	0.001%	98.948%
7722	VIRTUS HEALTH L	0.001%	98.949%
7723	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.950%
7724	TOKUSHU TOKAI H	0.001%	98.951%
7725	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.951%
7726	ORANGE POLSKA	0.001%	98.952%
7727	INTERVEST OFFIC	0.001%	98.953%
7728	ZHONG AN REAL E	0.001%	98.954%
7729	ALTEK CORP	0.001%	98.955%
7730	TOENEC CORP	0.001%	98.955%
7731	NORTHEAST BANCORP COMMON STOCK USD1.0	0.001%	98.956%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	KOBAYASHI PHARM	0.001%	98.957%
7733	AMER SOFTWARE I	0.001%	98.958%
7734	ST BARBARA MINE	0.001%	98.959%
7735	CELADON GROUP INC COMMON STOCK USD.033	0.001%	98.959%
7736	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.960%
7737	CHINA SHINEWAY	0.001%	98.961%
7738	SONG WON IND	0.001%	98.962%
7739	GMO PAYMENT GAT	0.001%	98.962%
7740	SDL PLC	0.001%	98.963%
7741	FRASERS HOSPITA	0.001%	98.964%
7742	BOYAA INTERACTI	0.001%	98.965%
7743	MIYAJI ENGINEER	0.001%	98.966%
7744	CHINA OVERSEAS	0.001%	98.966%
7745	BITTIUM OYJ	0.001%	98.967%
7746	CELSIA SA ESP	0.001%	98.968%
7747	KJB FINANCIAL G	0.001%	98.969%
7748	BERJAYA CORPORA	0.001%	98.970%
7749	CHINA MOLYBDENU	0.001%	98.970%
7750	CHINA OIL & GAS	0.001%	98.971%
7751	ULTRA PETROLEUM CORP COMMON STOCK	0.001%	98.972%
7752	FUDO CONSTRUCTI	0.001%	98.973%
7753	ELECOM CO LTD	0.001%	98.973%
7754	OLYMPIC STEEL I	0.001%	98.974%
7755	SRI REJEKI ISMA	0.001%	98.975%
7756	GUJARAT GAS LTD	0.001%	98.976%
7757	CARILLION	0.001%	98.977%
7758	LIGHT S.A.	0.001%	98.977%
7759	SEKISUI JUSHI C	0.001%	98.978%
7760	MELISRON LTD	0.001%	98.979%
7761	WHITESTONE REIT REIT USD.001	0.001%	98.980%
7762	ORDINA NV	0.001%	98.980%
7763	SHOEI CO LTD	0.001%	98.981%
7764	BPOST SA	0.001%	98.982%
7765	O-NET COMMUNICA	0.001%	98.983%
7766	VINA CONCHA Y T	0.001%	98.983%
7767	CHINA TELECOM C	0.001%	98.984%
7768	CHINA WATER IND	0.001%	98.985%
7769	PACK CORP	0.001%	98.986%
7770	Minerva SA	0.001%	98.987%
7771	CHN INTL CAP (H	0.001%	98.987%
7772	BROADLEAF CO LT	0.001%	98.988%
7773	MANULIFE US REA	0.001%	98.989%
7774	PLASTIVALOIRE	0.001%	98.990%
7775	UNIVERSAL ROBIN	0.001%	98.990%
7776	BORYSZEW SA	0.001%	98.991%
7777	EVS BROADCAST E	0.001%	98.992%
7778	MEDIVIR	0.001%	98.993%
7779	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	98.993%
7780	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	98.994%
7781	NAN KANG RUBB T	0.001%	98.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	IMASEN ELEC IND	0.001%	98.996%
7783	PARKSON RETAIL	0.001%	98.997%
7784	VALID SOLUCOES	0.001%	98.997%
7785	NOVATEK OAO	0.001%	98.998%
7786	EMLAK KONUT GYO	0.001%	98.999%
7787	GLOBAL YATIRIM	0.001%	99.000%
7788	ADANI TRANSMISS	0.001%	99.000%
7789	CHINA AVIATION	0.001%	99.001%
7790	GRUPO AEROMEXIC	0.001%	99.002%
7791	MASISA SA	0.001%	99.003%
7792	HYUNDAI HOME SH	0.001%	99.003%
7793	SHINKO SHOJI CO	0.001%	99.004%
7794	SANSIRI PUBLIC	0.001%	99.005%
7795	ADDTECH AB B SH	0.001%	99.006%
7796	NEWOCEAN ENERGY	0.001%	99.006%
7797	GENESIS ENERGY	0.001%	99.007%
7798	GUJARAT STATE F	0.001%	99.008%
7799	EZION HOLDINGS	0.001%	99.009%
7800	HIDAY HIDAKA CO	0.001%	99.010%
7801	CALIDA HLDG	0.001%	99.010%
7802	STRIDE STAPLED	0.001%	99.011%
7803	BELLE CORPORATI	0.001%	99.012%
7804	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.013%
7805	CENTRAL CHINA R	0.001%	99.013%
7806	SAKAI HEAVY IND	0.001%	99.014%
7807	LECTRA SYSTEMES	0.001%	99.015%
7808	HOTEL SHILLA	0.001%	99.016%
7809	GRUPO ROTOPLAS	0.001%	99.016%
7810	PRESIDENT SECS	0.001%	99.017%
7811	DAIWA INDUSTRIE	0.001%	99.018%
7812	PURE TECHNOLOGI	0.001%	99.019%
7813	REGAL REIT	0.001%	99.019%
7814	NIPPON SEISEN C	0.001%	99.020%
7815	CHINA HUIYUAN J	0.001%	99.021%
7816	TOBISHIMA CORP	0.001%	99.022%
7817	JAMCO COPORATIN	0.001%	99.022%
7818	TOCHIGI BANK	0.001%	99.023%
7819	WARABEYA NICHYI	0.001%	99.024%
7820	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	99.025%
7821	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.025%
7822	ALTIUM LTD	0.001%	99.026%
7823	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	99.027%
7824	UEM SUNRISE BHD	0.001%	99.028%
7825	NORTH MINING SH	0.001%	99.028%
7826	UCHIDA YOKO CO	0.001%	99.029%
7827	SINOLINK WORLDW	0.001%	99.030%
7828	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.031%
7829	RIGNET INC COMMON STOCK USD.001	0.001%	99.031%
7830	UNILEVER PLC	0.001%	99.032%
7831	T & K TOKA CO L	0.001%	99.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	NIPPON KINZOKU	0.001%	99.034%
7833	POU SHENG INTL	0.001%	99.034%
7834	VITROLIFE AB	0.001%	99.035%
7835	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	99.036%
7836	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.037%
7837	DR REDDYS LABS	0.001%	99.037%
7838	FINGERPRINT CAR	0.001%	99.038%
7839	SEKISUI PLASTIC	0.001%	99.039%
7840	AJISEN CHINA HO	0.001%	99.039%
7841	MODERN LAND CHI	0.001%	99.040%
7842	FORMOSA LABORAT	0.001%	99.041%
7843	AKSA AKRILIK KI	0.001%	99.042%
7844	TOWER SEMICONDU	0.001%	99.042%
7845	CROPENERGIES AG	0.001%	99.043%
7846	FRED'S INC	0.001%	99.044%
7847	SHINOKEN GROUP	0.001%	99.045%
7848	NICE-SYSTEMS LT	0.001%	99.045%
7849	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.001%	99.046%
7850	GENESIS ENERGY	0.001%	99.047%
7851	CONSORCIO ARA S	0.001%	99.048%
7852	CROMPTON GREAVE	0.001%	99.048%
7853	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.049%
7854	HYUNDAI DS,OLD	0.001%	99.050%
7855	YOUYUAN INTERNA	0.001%	99.051%
7856	LAMPRELL PLC	0.001%	99.051%
7857	SELECT HARVESTS	0.001%	99.052%
7858	ADVAN CO LTD	0.001%	99.053%
7859	SIPEF(PLANT FIN	0.001%	99.054%
7860	DEXCOM INC COMMON STOCK USD.001	0.001%	99.054%
7861	KAMEDA SEIKA CO	0.001%	99.055%
7862	HOWA MACHINERY	0.001%	99.056%
7863	SRE GROUP LTD	0.001%	99.057%
7864	BASSO INDUSTRY	0.001%	99.057%
7865	ORIENTAL HLDGS	0.001%	99.058%
7866	NRW HOLDINGS LT	0.001%	99.059%
7867	MOMENTUM GROUP	0.001%	99.059%
7868	SKF AB	0.001%	99.060%
7869	KLOVERN AB B SH	0.001%	99.061%
7870	KUKDO CHEMICAL	0.001%	99.062%
7871	BESALCO SA	0.001%	99.062%
7872	NORTHWEST PIPE	0.001%	99.063%
7873	KENTUCKY FRIED	0.001%	99.064%
7874	BEIJING NORTH S	0.001%	99.065%
7875	SUNNINGDALE TEC	0.001%	99.065%
7876	DONG-A SOCIO	0.001%	99.066%
7877	MACQUARIE ATLAS	0.001%	99.067%
7878	RELIANCE COMMUN	0.001%	99.068%
7879	COSAN LOGISTICA	0.001%	99.068%
7880	MACAU LEGEND DE	0.001%	99.069%
7881	TOYO TANSO CO L	0.001%	99.070%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	UNIQUE ENGINEER	0.001%	99.070%
7883	GENTING PLANTA	0.001%	99.071%
7884	INTERSHOP HOLDI	0.001%	99.072%
7885	GS RETAIL CO LT	0.001%	99.073%
7886	RTX TELECOM	0.001%	99.073%
7887	M DIAS BRANCO S	0.001%	99.074%
7888	XAAR	0.001%	99.075%
7889	CHUNG HUNG STEE	0.001%	99.076%
7890	YICHANG HEC CHA	0.001%	99.076%
7891	TRANCOM CO, LTD	0.001%	99.077%
7892	SL CORP	0.001%	99.078%
7893	HIROCA HOLDINGS	0.001%	99.078%
7894	HEARTLAND NEW Z	0.001%	99.079%
7895	FAIRWOOD HOLDIN	0.001%	99.080%
7896	GIKEN LTD	0.001%	99.081%
7897	GUARARAPES CONF	0.001%	99.081%
7898	STRAUSS GROUP L	0.001%	99.082%
7899	DAWNRAYS PHARMS	0.001%	99.083%
7900	MINISTOP CO	0.001%	99.084%
7901	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.084%
7902	SCATEC SOLAR AS	0.001%	99.085%
7903	YUMESHIN HOLDIN	0.001%	99.086%
7904	AURAS TECHNOLOG	0.001%	99.086%
7905	ELECTRA	0.001%	99.087%
7906	HMC INVESTMENT	0.001%	99.088%
7907	CIA DE SANEAMEN	0.001%	99.089%
7908	GAMEHOST INC	0.001%	99.089%
7909	IWAKI & CO LTD	0.001%	99.090%
7910	TELEKOM MALAYSI	0.001%	99.091%
7911	DOGAN HOLDINGS	0.001%	99.091%
7912	GRUPO CEMENTOS	0.001%	99.092%
7913	HELLENIC EXCH H	0.001%	99.093%
7914	TOYO WHARF & W	0.001%	99.094%
7915	TA CHEN STAINLE	0.001%	99.094%
7916	YPSOMED HOLDING	0.001%	99.095%
7917	DEPO AUTO PARTS	0.001%	99.096%
7918	EKOVEST BHD	0.001%	99.096%
7919	ALPHA CORP	0.001%	99.097%
7920	AIRPORT CITY LT	0.001%	99.098%
7921	MATRIX	0.001%	99.099%
7922	FARMERS NATL BANC CORP COMMON STOCK	0.001%	99.099%
7923	GUANGDONG NAN Y	0.001%	99.100%
7924	MARUWA UNYU	0.001%	99.101%
7925	DARFON ELECTRON	0.001%	99.102%
7926	AJ RENT CAR	0.001%	99.102%
7927	GLOBAL MEDIACOM	0.001%	99.103%
7928	YADEA GROUP HOL	0.001%	99.104%
7929	SUNWAY REAL EST	0.001%	99.104%
7930	LIBBEY INC COMMON STOCK USD.01	0.001%	99.105%
7931	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.106%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	ASIA VITAL COMP	0.001%	99.107%
7933	SHINNIHON CORP	0.001%	99.107%
7934	XERO LIMITED	0.001%	99.108%
7935	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.001%	99.109%
7936	SYMPHONY HLDGS	0.001%	99.109%
7937	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.110%
7938	ITOKI CORP	0.001%	99.111%
7939	CURRO HOLDINGS	0.001%	99.112%
7940	IRON FORCE INDU	0.001%	99.112%
7941	GIANPLUS TECHN	0.001%	99.113%
7942	WIRECARD AG	0.001%	99.114%
7943	DAIKEN CORP	0.001%	99.114%
7944	VILLAGE SUPERMA	0.001%	99.115%
7945	VILLAGE ROADSHO	0.001%	99.116%
7946	SIAM GLOBAL HOU	0.001%	99.117%
7947	MERCURIES & ASS	0.001%	99.117%
7948	STS SEMICONDUCT	0.001%	99.118%
7949	DEA CAPITAL SPA	0.001%	99.119%
7950	WILH WILHELMTSEN	0.001%	99.119%
7951	GERRY WEBER INT	0.001%	99.120%
7952	SPEEDY HIRE PLC	0.001%	99.121%
7953	PADINI HLDGS BH	0.001%	99.121%
7954	CHINA STRATEGIC	0.001%	99.122%
7955	HEY SONG	0.001%	99.123%
7956	HIRATA CORP	0.001%	99.124%
7957	LEWIS GROUP LTD	0.001%	99.124%
7958	TSUGAMI CORP	0.001%	99.125%
7959	COWELL E HOLDIN	0.001%	99.126%
7960	LPN DEVELOPMENT	0.001%	99.126%
7961	KT SKYLIFE CO L	0.001%	99.127%
7962	NIPPON THOMPSON	0.001%	99.128%
7963	CK LIFE SCIENCE	0.001%	99.129%
7964	CHUNG HSIN ELEC	0.001%	99.129%
7965	NORWEGIAN FINAN	0.001%	99.130%
7966	DONGJIN SEMICHE	0.001%	99.131%
7967	DAE DUCK ELECTR	0.001%	99.131%
7968	PICO FAR EAST H	0.001%	99.132%
7969	MALAYSIAN RES C	0.001%	99.133%
7970	AVIANCA HOLDING	0.001%	99.133%
7971	COSCO CAPITAL I	0.001%	99.134%
7972	S1 CORP	0.001%	99.135%
7973	KURA CORPORATIO	0.001%	99.136%
7974	IMF (AUSTRALIA)	0.001%	99.136%
7975	CAIRO COMMUNICA	0.001%	99.137%
7976	YG ENTERTAINMEN	0.001%	99.138%
7977	COX & KINGS LTD	0.001%	99.138%
7978	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.139%
7979	ZHENGZHOU COAL	0.001%	99.140%
7980	DYNAPACK INTL T	0.001%	99.140%
7981	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	99.141%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	YEUN CHYANG IND	0.001%	99.142%
7983	GESCO AG	0.001%	99.143%
7984	RADIUM LIFE TEC	0.001%	99.143%
7985	IWAICOSMO HLDGS	0.001%	99.144%
7986	PACT GROUP HOLD	0.001%	99.145%
7987	NETIA SA	0.001%	99.145%
7988	MALAYSIA MINING	0.001%	99.146%
7989	SUNONWEALTH ELE	0.001%	99.147%
7990	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.147%
7991	TIPCO ASPHALT P	0.001%	99.148%
7992	CHINA GREENLAND	0.001%	99.149%
7993	FUKUSHIMA BANK	0.001%	99.149%
7994	CHEVALIER INTL	0.001%	99.150%
7995	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	99.151%
7996	ANTENA 3 DE TEL	0.001%	99.152%
7997	JAPAN PETROLEUM	0.001%	99.152%
7998	COSCO INTERNATI	0.001%	99.153%
7999	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.001%	99.154%
8000	RH COMMON STOCK USD.0001	0.001%	99.154%
8001	BANGKOK CHAIN H	0.001%	99.155%
8002	CHINA STEEL CHE	0.001%	99.156%
8003	TONG YANG CEMEN	0.001%	99.156%
8004	RVH INC	0.001%	99.157%
8005	MOSHIMOSHI HOTL	0.001%	99.158%
8006	MIRAMAR HTEL &	0.001%	99.158%
8007	AFFIN HLDGS BHD	0.001%	99.159%
8008	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	99.160%
8009	DENKI KOGYO CO	0.001%	99.161%
8010	DAISAN BANK	0.001%	99.161%
8011	VANACHAI GROUP	0.001%	99.162%
8012	MAYNE PHARMA GR	0.001%	99.163%
8013	OSAKA STEEL CO	0.001%	99.163%
8014	DABUR INDIA LTD	0.001%	99.164%
8015	LIANHUA SUPERMA	0.001%	99.165%
8016	GLOBE TRADE CEN	0.001%	99.165%
8017	PERSISTENT SYST	0.001%	99.166%
8018	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.001%	99.167%
8019	HEIJMANS	0.001%	99.167%
8020	ASCOPIAVE SPA	0.001%	99.168%
8021	RELIGARE HEALTH	0.001%	99.169%
8022	TK DEVELOPMENT	0.001%	99.169%
8023	JAPAN DRILLING	0.001%	99.170%
8024	TOPBI INTERNATI	0.001%	99.171%
8025	TIAN AN CHINA I	0.001%	99.171%
8026	WCT HOLDINGS BH	0.001%	99.172%
8027	SEMPERIT AG HOL	0.001%	99.173%
8028	ASIA STD INTL G	0.001%	99.174%
8029	STANDARD LIFE I	0.001%	99.174%
8030	JASMINE INTERNA	0.001%	99.175%
8031	DENYO CO	0.001%	99.176%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	LA DORIA SPA	0.001%	99.176%
8033	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.177%
8034	KOREA ELEC TERM	0.001%	99.178%
8035	KAWADA TECHNOLO	0.001%	99.178%
8036	ZIX CORP COMMON STOCK USD.01	0.001%	99.179%
8037	SAFILO GROUP SP	0.001%	99.180%
8038	KITA-NIPPON BAN	0.001%	99.180%
8039	HUADIAN FUXIN E	0.001%	99.181%
8040	SUNPLUS TECHNOL	0.001%	99.182%
8041	MANILA WATER CO	0.001%	99.182%
8042	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.001%	99.183%
8043	HIGASHI NIHON H	0.001%	99.184%
8044	NOBLE GROUP LTD	0.001%	99.184%
8045	ATLAS FINANCIAL	0.001%	99.185%
8046	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	99.186%
8047	HYUNDAI ROTEM C	0.001%	99.186%
8048	EASTERN & ORIEN	0.001%	99.187%
8049	MORITA HOLDINGS	0.001%	99.188%
8050	SHREE CEMENT LT	0.001%	99.188%
8051	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	99.189%
8052	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.001%	99.190%
8053	NISSIN SUGAR HO	0.001%	99.190%
8054	WHAN IN PHARMAC	0.001%	99.191%
8055	SCHAEFFLER AG P	0.001%	99.192%
8056	SOLARTECH INTL	0.001%	99.193%
8057	BANK HANDLOWY W	0.001%	99.193%
8058	UMW HLDGS BERHA	0.001%	99.194%
8059	TAIWAN SURFACE	0.001%	99.195%
8060	ONOKEN CO LTD	0.001%	99.195%
8061	DOMETIC GROUP A	0.001%	99.196%
8062	MAGNUM BERHAD	0.001%	99.197%
8063	QINGLING MOTORS	0.001%	99.197%
8064	TEKKEN CORP	0.001%	99.198%
8065	YINSON HOLDINGS	0.001%	99.199%
8066	STARTS PROCEED	0.001%	99.199%
8067	LITE-ON SEMICON	0.001%	99.200%
8068	WONIK IPS CO LT	0.001%	99.201%
8069	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.001%	99.201%
8070	ICHINEN CO LTD	0.001%	99.202%
8071	CITYCHAMP WATCH	0.001%	99.203%
8072	GLOBAL POWER SY	0.001%	99.203%
8073	PERSEUS MINING	0.001%	99.204%
8074	Y G-1	0.001%	99.205%
8075	SUNDRAM FASTNER	0.001%	99.205%
8076	QUANTA STORAGE	0.001%	99.206%
8077	MIRATI THERAPEU	0.001%	99.207%
8078	TURKCELL ILETIS	0.001%	99.207%
8079	HKBN LTD	0.001%	99.208%
8080	RAIN INDUSTRIES	0.001%	99.209%
8081	MIE BANK LTD/TH	0.001%	99.209%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	WAKACHIKU CONST	0.001%	99.210%
8083	HAN JIN TRANSP	0.001%	99.211%
8084	IMDEX LTD	0.001%	99.211%
8085	ZOPLA PROPERTY	0.001%	99.212%
8086	NEXT CO LTD	0.001%	99.213%
8087	MORITO CO	0.001%	99.213%
8088	CHINA AIRCRAFT	0.001%	99.214%
8089	FULLTECH FIBER	0.001%	99.215%
8090	SOLOCAL GROUP	0.001%	99.215%
8091	KISCO CORP	0.001%	99.216%
8092	ARENA REIT	0.001%	99.217%
8093	ANICOM HOLDINGS	0.001%	99.217%
8094	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.218%
8095	HANWHA NON-LIFE	0.001%	99.219%
8096	SHRIRAM CITY UN	0.001%	99.219%
8097	BRIGHT SMART SE	0.001%	99.220%
8098	BR PROPERTIES S	0.001%	99.221%
8099	WOWOW INC	0.001%	99.221%
8100	COSMO LADY CHIN	0.001%	99.222%
8101	YOUNGONE CORP	0.001%	99.223%
8102	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.223%
8103	PASONA GROUP IN	0.001%	99.224%
8104	ARDMORE SHIPPIN	0.001%	99.225%
8105	EREX CO LTD	0.001%	99.225%
8106	GLOBAL&YUASA BA	0.001%	99.226%
8107	ANEST IWATA COR	0.001%	99.227%
8108	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.001%	99.227%
8109	LI PENG ENTERPR	0.001%	99.228%
8110	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	99.229%
8111	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	99.229%
8112	SHIBAURA ELECTR	0.001%	99.230%
8113	NUFLARE TECHNOL	0.001%	99.230%
8114	GET NICE HOLDIN	0.001%	99.231%
8115	BUDIMEX	0.001%	99.232%
8116	CRH PLC	0.001%	99.232%
8117	JAPAN CASH MACH	0.001%	99.233%
8118	FEED ONE CO LTD	0.001%	99.234%
8119	ALPHA NETWORKS	0.001%	99.234%
8120	SILVER LAKE RES	0.001%	99.235%
8121	MILBON CO	0.001%	99.236%
8122	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.236%
8123	FUJICCO CO	0.001%	99.237%
8124	OPERA SOFTWARE	0.001%	99.238%
8125	WASION METERS G	0.001%	99.238%
8126	HANA MICROELECT	0.001%	99.239%
8127	CHICONY POWER T	0.001%	99.240%
8128	HELBOR EMPREEND	0.001%	99.240%
8129	STUDIO ALICE CO	0.001%	99.241%
8130	SHN EXPRESSWAY	0.001%	99.242%
8131	SILICON WORKS	0.001%	99.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	SOGO MEDICAL CO	0.001%	99.243%
8133	ROAD KING INFRA	0.001%	99.244%
8134	GREEN SEAL HOLD	0.001%	99.244%
8135	KOPIN CORP COMMON STOCK USD.01	0.001%	99.245%
8136	ASAHI KOGYOSHA	0.001%	99.246%
8137	AUBAY	0.001%	99.246%
8138	CATHAY CONST	0.001%	99.247%
8139	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	99.247%
8140	EIKEN CHEMICAL	0.001%	99.248%
8141	BGF RETAIL CO L	0.001%	99.249%
8142	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.001%	99.249%
8143	KANTO TSUKUBA B	0.001%	99.250%
8144	SHENG SIONG GRO	0.001%	99.251%
8145	PT PAN INDONESIA	0.001%	99.251%
8146	NIPPON CARBIDE	0.001%	99.252%
8147	SMA SOLAR TECHN	0.001%	99.253%
8148	VARDHMAN TEXTIL	0.001%	99.253%
8149	FUJIMI INC	0.001%	99.254%
8150	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.255%
8151	DECEUNINCK	0.001%	99.255%
8152	INFRASTRUCTURA	0.001%	99.256%
8153	EP ENERGY CORP CL A COMMON STOCK USD.01	0.001%	99.257%
8154	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.001%	99.257%
8155	DONGWON DEVELOP	0.001%	99.258%
8156	RICH DEVELOPMEN	0.001%	99.259%
8157	CHINA MERCHANTS	0.001%	99.259%
8158	UOB-KAY HIAN HO	0.001%	99.260%
8159	BOSIDENG INTL H	0.001%	99.260%
8160	TELSTRA CORP-AD	0.001%	99.261%
8161	TCL MULTIMEDIA	0.001%	99.262%
8162	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	99.262%
8163	EUROCASH SA	0.001%	99.263%
8164	TELESITES SAB D	0.001%	99.264%
8165	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.264%
8166	EHWA TECHNOLOGI	0.001%	99.265%
8167	GLAXOSMITHKLINE	0.001%	99.266%
8168	SANEI ARCHITECT	0.001%	99.266%
8169	YEONG GUAN ENER	0.001%	99.267%
8170	ADATA TECHNOLOG	0.001%	99.268%
8171	ESUN HOLDINGS L	0.001%	99.268%
8172	YUEXIU TRANSPOR	0.001%	99.269%
8173	O LUXE HOLDINGS	0.001%	99.269%
8174	RENTIAN TECHNOL	0.001%	99.270%
8175	QUESTERRE ENERG	0.001%	99.271%
8176	TONAMI HOLDINGS	0.001%	99.271%
8177	MEDIGENE AG	0.001%	99.272%
8178	HANWHA SECS	0.001%	99.273%
8179	TOA CORP	0.001%	99.273%
8180	METAIR INVESTME	0.001%	99.274%
8181	LEASINVEST REAL	0.001%	99.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	JW PHARMACEUTIC	0.001%	99.275%
8183	NONG SHIM HOLDI	0.001%	99.276%
8184	TAMEDIA AG	0.001%	99.276%
8185	CHINA ELEC OPTI	0.001%	99.277%
8186	FALCK RENEWABLE	0.001%	99.278%
8187	EHEALTH INC COMMON STOCK USD.001	0.001%	99.278%
8188	REBOSIS PROPERT	0.001%	99.279%
8189	WIZ SOL CORR DE	0.001%	99.280%
8190	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.001%	99.280%
8191	OMAXE LTD	0.001%	99.281%
8192	SK TELECOM	0.001%	99.282%
8193	ASAHI ORGANIC C	0.001%	99.282%
8194	KYODO PRINTING	0.001%	99.283%
8195	MALAYSIAN PACIF	0.001%	99.283%
8196	PAYPOINT	0.001%	99.284%
8197	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	99.285%
8198	COSCO CORPORATI	0.001%	99.285%
8199	MBK PCL	0.001%	99.286%
8200	PHX ENERGY SERV	0.001%	99.287%
8201	PC JEWELLER LIM	0.001%	99.287%
8202	TENWOW INTL HLD	0.001%	99.288%
8203	FREUND CORP	0.001%	99.288%
8204	WALLISER KANTON	0.001%	99.289%
8205	TAIHO KOGYO	0.001%	99.290%
8206	STARTEK INC	0.001%	99.290%
8207	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.291%
8208	HARIMA CHEMICAL	0.001%	99.292%
8209	CONCORD NEW ENE	0.001%	99.292%
8210	POLYPLEX THAILA	0.001%	99.293%
8211	QUINSTREET INC COMMON STOCK USD.001	0.001%	99.293%
8212	TRECORA RESOURCES COMMON STOCK USD.1	0.001%	99.294%
8213	GFT TECHNOLOGY	0.001%	99.295%
8214	MINOR INTL	0.001%	99.295%
8215	NIPPON YUSOKI C	0.001%	99.296%
8216	LACTO JAPAN CO	0.001%	99.297%
8217	MPACT LIMITED	0.001%	99.297%
8218	SEKERBANK	0.001%	99.298%
8219	KOMBASSAN HOLDI	0.001%	99.298%
8220	UNIZYX HOLDING	0.001%	99.299%
8221	CRAWFORD & CO	0.001%	99.300%
8222	ORIENT SEMICOND	0.001%	99.300%
8223	KPIT TECHNOLOGI	0.001%	99.301%
8224	ISRA VISION AG	0.001%	99.302%
8225	F-SECURE OYJ	0.001%	99.302%
8226	NICHIRIN CO LTD	0.001%	99.303%
8227	GUANGSHEN RAILW	0.001%	99.303%
8228	JINLI GROUP HOL	0.001%	99.304%
8229	RELIANCE HOME F	0.001%	99.305%
8230	FONTERRA SHAREH	0.001%	99.305%
8231	RENAISSANCE INC	0.001%	99.306%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	K&O ENERGY GROU	0.001%	99.307%
8233	CENTRAL SPORTS	0.001%	99.307%
8234	MITSUUROKO CO L	0.001%	99.308%
8235	BEIJING URBAN C	0.001%	99.308%
8236	BALRAMPUR CHINI	0.001%	99.309%
8237	HUSQVARNA AB	0.001%	99.310%
8238	COMBA TELECOM S	0.001%	99.310%
8239	INTERNATIONAL S	0.001%	99.311%
8240	KANEMATSU ELEC	0.001%	99.311%
8241	NIPPON KOEI CO	0.001%	99.312%
8242	OPUS GROUP AB	0.001%	99.313%
8243	AMICUS THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.313%
8244	FINOLEXIndustr	0.001%	99.314%
8245	KAVERI SEED CO	0.001%	99.315%
8246	FERRARI NV	0.001%	99.315%
8247	ACTRON TECHNOLO	0.001%	99.316%
8248	RIKEN KEIKI CO	0.001%	99.316%
8249	TRUE NORTH COMM	0.001%	99.317%
8250	AIPHONE CO	0.001%	99.318%
8251	SOLAR APPLIED M	0.001%	99.318%
8252	PT PAKUWON JATI	0.001%	99.319%
8253	OILES CORPORATI	0.001%	99.319%
8254	BRACK CAPITAL P	0.001%	99.320%
8255	SUZLON ENERGY L	0.001%	99.321%
8256	GIGASTORAGE COR	0.001%	99.321%
8257	DELTA-GALIL IND	0.001%	99.322%
8258	ATSUGI NYLON IN	0.001%	99.322%
8259	RINNAI CORP	0.001%	99.323%
8260	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.001%	99.324%
8261	INTL GAME SYSTE	0.001%	99.324%
8262	TOHO TITANIUM C	0.001%	99.325%
8263	CREDITO REAL SA	0.001%	99.326%
8264	AUST WORLDWIDE	0.001%	99.326%
8265	AMUSE INC	0.001%	99.327%
8266	CHAIN STORE OKU	0.001%	99.327%
8267	MOMO INC SPON ADR ADR USD.0001	0.001%	99.328%
8268	DONG-A ST CO LT	0.001%	99.329%
8269	KOLAO HOLDINGS	0.001%	99.329%
8270	MARS ENGINEERIN	0.001%	99.330%
8271	APT SATELLITE	0.001%	99.330%
8272	FRASERS CENTREP	0.001%	99.331%
8273	OSJB HOLDINGS C	0.001%	99.332%
8274	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.332%
8275	EHI CAR SERVICES SPON ADR ADR USD.001	0.001%	99.333%
8276	SIOEN INDUSTRIE	0.001%	99.333%
8277	RAYSEARCH LABOR	0.001%	99.334%
8278	CARDNO LIMITED	0.001%	99.335%
8279	TELE COLUMBUS A	0.001%	99.335%
8280	BSB BANCORP INC/MA COMMON STOCK USD.01	0.001%	99.336%
8281	CORONA CORP	0.001%	99.336%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	IDEC CORPORATIO	0.001%	99.337%
8283	IHH HEALTHCARE	0.001%	99.338%
8284	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.338%
8285	MERITZ FINANCIA	0.001%	99.339%
8286	MATSUDA SANGYO	0.001%	99.340%
8287	PANIN FINANCIAL	0.001%	99.340%
8288	CYFROWY POLSAT	0.001%	99.341%
8289	MEISEI INDUSTRI	0.001%	99.341%
8290	CSBC CORPORATIO	0.001%	99.342%
8291	GENESIS LAND DE	0.001%	99.343%
8292	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	99.343%
8293	SHIPPING CP IND	0.001%	99.344%
8294	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.344%
8295	NEC CAPITAL SOL	0.001%	99.345%
8296	RONSHINE CHINA	0.001%	99.346%
8297	SAMSUNG CARD	0.001%	99.346%
8298	SUPERMAX CORPOR	0.001%	99.347%
8299	SM INVESTMENTS	0.001%	99.347%
8300	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	99.348%
8301	MICO LTD	0.001%	99.349%
8302	HANSEN TECHNOLO	0.001%	99.349%
8303	HOEGH LNG HOLDI	0.001%	99.350%
8304	BIJOU BRIGITTE	0.001%	99.350%
8305	AHRESTY CORP	0.001%	99.351%
8306	ENNOCONN CORP	0.001%	99.352%
8307	AKITA DRILLING	0.001%	99.352%
8308	BASLER AG	0.001%	99.353%
8309	CRAWFORD & CO	0.001%	99.353%
8310	TURVO INTERNATI	0.001%	99.354%
8311	HELLENIC PETROL	0.001%	99.355%
8312	KEC INTERNATION	0.001%	99.355%
8313	LOPEZ HOLDINGS	0.001%	99.356%
8314	NIPPON VALQUA I	0.001%	99.356%
8315	CITY TELECOM (H	0.001%	99.357%
8316	CITY LODGE HOTE	0.001%	99.358%
8317	OLAV THON EIEND	0.001%	99.358%
8318	TAKACHIHO ELECT	0.001%	99.359%
8319	SANOH INDUSTRIA	0.001%	99.359%
8320	WPP AUNZ LTD	0.001%	99.360%
8321	KONGSBERG GRUPP	0.001%	99.360%
8322	JAPAN AIRPORT T	0.001%	99.361%
8323	TECHNOPRO HLDGS	0.001%	99.362%
8324	TOYO ELECTRIC	0.001%	99.362%
8325	ALDERMORE GROUP	0.001%	99.363%
8326	F&A AQUA HOLDIN	0.001%	99.363%
8327	YAT SING HOLDIN	0.001%	99.364%
8328	CTT-CORREIOS DE	0.001%	99.365%
8329	TAIWAN PCB TECH	0.001%	99.365%
8330	EAGLE NICE INTE	0.001%	99.366%
8331	GROUPE CRIT	0.001%	99.366%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	HAICHANG HOLDIN	0.001%	99.367%
8333	JK TYRE & INDUS	0.001%	99.368%
8334	NIIT TECHNOLOGI	0.001%	99.368%
8335	YASUDA WAREHOUS	0.001%	99.369%
8336	HI-P INTERNATIO	0.001%	99.369%
8337	JIMOTO HLDGS IN	0.001%	99.370%
8338	UNIVERSAL CEMEN	0.001%	99.371%
8339	IMMSI SPA	0.001%	99.371%
8340	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.372%
8341	CGN MEIYA POWER	0.001%	99.372%
8342	CASETEK HOLDING	0.001%	99.373%
8343	ASAHI CO LTD	0.001%	99.373%
8344	OHSHO FOOD SERV	0.001%	99.374%
8345	MPI CORPORATION	0.001%	99.375%
8346	JAPAN MATERIAL	0.001%	99.375%
8347	POCKET CARD CO	0.001%	99.376%
8348	TODA KOGYO CORP	0.001%	99.376%
8349	WAH LEE INDUSTR	0.001%	99.377%
8350	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	99.378%
8351	ALICO INC COMMON STOCK USD1.0	0.001%	99.378%
8352	SUNSHINE 10	0.001%	99.379%
8353	PVR LTD	0.001%	99.379%
8354	CHINA SANJIANG	0.001%	99.380%
8355	FENIX OUTDOOR I	0.001%	99.381%
8356	SCHIBSTED ASA	0.001%	99.381%
8357	YAHAGI CONST CO	0.001%	99.382%
8358	JUST DIAL LTD	0.001%	99.382%
8359	SILVER GRANT IN	0.001%	99.383%
8360	LAND & HOUSE PU	0.001%	99.383%
8361	ATRIA GROUP PLC	0.001%	99.384%
8362	KOMATSU SEIREN	0.001%	99.385%
8363	WATAMI FOOD SER	0.001%	99.385%
8364	AIXTRON SE	0.001%	99.386%
8365	DELTA APPAREL INC COMMON STOCK USD.01	0.001%	99.386%
8366	TOKYO ENERGY&SY	0.001%	99.387%
8367	AA PLC	0.001%	99.387%
8368	CREATE SD HOLDI	0.001%	99.388%
8369	RYODEN TRADING	0.001%	99.389%
8370	OYO CORPORATION	0.001%	99.389%
8371	OKINAWA CELLULA	0.001%	99.390%
8372	HEUNG-A SHIPPIN	0.001%	99.390%
8373	BANCO DE BOGOTA	0.001%	99.391%
8374	TOKYO ELECTRON	0.001%	99.392%
8375	LUNDIN GOLD INC	0.001%	99.392%
8376	CHIBA KOGYO BAN	0.001%	99.393%
8377	ELETROPAULO MET	0.001%	99.393%
8378	MACA LIMITED	0.001%	99.394%
8379	CHINA OCEANWIDE	0.001%	99.394%
8380	JUNGFRAUBAHN HL	0.001%	99.395%
8381	TUBACEX SA	0.001%	99.396%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	LIMONEIRA CO COMMON STOCK USD.01	0.001%	99.396%
8383	E.I.D.-PARRY(IN	0.001%	99.397%
8384	MESOBLAST LTD	0.001%	99.397%
8385	MALAYAN CEMENT	0.001%	99.398%
8386	POONGSAN HOLDIN	0.001%	99.398%
8387	HAKUTO CO	0.001%	99.399%
8388	MEIKO NETWORK J	0.001%	99.400%
8389	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.400%
8390	COMMUNISIS PLC	0.001%	99.401%
8391	UNITED ENERGY G	0.001%	99.401%
8392	NIEN MADE ENTER	0.001%	99.402%
8393	GUOLIAN SECURIT	0.001%	99.402%
8394	FUJI PHARM CO L	0.001%	99.403%
8395	BOLSA DE VALOR	0.001%	99.404%
8396	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.001%	99.404%
8397	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.001%	99.405%
8398	PHARMAENGINE IN	0.001%	99.405%
8399	KIRKLAND S INC COMMON STOCK	0.001%	99.406%
8400	KYOKUTO SECURIT	0.001%	99.406%
8401	CARDINAL ENERGY	0.001%	99.407%
8402	TAIWAN SOGO SHI	0.001%	99.408%
8403	MEDIA PRIMA BHD	0.001%	99.408%
8404	SHANDONG XINHUA	0.001%	99.409%
8405	ASHIMORI INDUST	0.001%	99.409%
8406	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	99.410%
8407	MILLS ESTRUTURA	0.001%	99.410%
8408	BELLAMY'S AUSTR	0.001%	99.411%
8409	ENF TECHNOLOGY	0.001%	99.412%
8410	FOXTONS GROUP P	0.001%	99.412%
8411	MITSUBISHI PAPE	0.001%	99.413%
8412	HENGXING	0.001%	99.413%
8413	SUNG KWANG BEND	0.001%	99.414%
8414	HONG KONG AIRCR	0.001%	99.414%
8415	TAIWAN LAND DEV	0.001%	99.415%
8416	TOKYO KEIKI INC	0.001%	99.415%
8417	PINGUELY-HAULOT	0.001%	99.416%
8418	VAN LANSCHOT NV	0.001%	99.417%
8419	HOTEL PROPERTY	0.001%	99.417%
8420	BIRLA CORP LTD	0.001%	99.418%
8421	NOHMI BOSAI	0.001%	99.418%
8422	CREATE RESTAURA	0.001%	99.419%
8423	EAST CAPITAL EX	0.001%	99.419%
8424	HASTINGS GROUP	0.001%	99.420%
8425	LAI SUN GARMENT	0.001%	99.421%
8426	DIOS FASTIGHETE	0.001%	99.421%
8427	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.001%	99.422%
8428	CMIC HOLDINGS C	0.001%	99.422%
8429	LIAN BENG GROUP	0.001%	99.423%
8430	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.001%	99.423%
8431	GRO-BELS CO LTD	0.001%	99.424%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	MEDCO ENERGI IN	0.001%	99.424%
8433	HOPEWELL HIGHWA	0.001%	99.425%
8434	ARES ALLERGY HO	0.001%	99.426%
8435	ZINWELL CORP	0.001%	99.426%
8436	HANSOL CHEMICAL	0.001%	99.427%
8437	INNOTECH CORP	0.001%	99.427%
8438	STO AG-PREFERRE	0.001%	99.428%
8439	HARBORONE BANCORP INC COMMON STOCK	0.001%	99.428%
8440	ADANI ENTERPRIS	0.001%	99.429%
8441	SCHALTBAU HOLDI	0.001%	99.429%
8442	UNIDEN CORP	0.001%	99.430%
8443	TOKYO ROPE MFG	0.001%	99.431%
8444	AVIC INTL HOLD	0.001%	99.431%
8445	AVIC INTERNATIO	0.001%	99.432%
8446	CONSTRUTORA TEN	0.001%	99.432%
8447	TOMOKU CO	0.001%	99.433%
8448	RADEX-HERAKLITH	0.001%	99.433%
8449	XIABUXIABU CATE	0.001%	99.434%
8450	GRUPO AVAL ACCI	0.001%	99.434%
8451	EXMAR	0.001%	99.435%
8452	HOLTEK SEMICOND	0.001%	99.436%
8453	MARUZEN SHOWA U	0.001%	99.436%
8454	CHIP ENG SENG C	0.001%	99.437%
8455	FURUSATO INDUST	0.001%	99.437%
8456	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.001%	99.438%
8457	INFO SVS INTL	0.001%	99.438%
8458	BASTIDE LE CONF	0.001%	99.439%
8459	ENERGA SA	0.001%	99.439%
8460	SOCO INTERNATIO	0.001%	99.440%
8461	MICROBIO CO LTD	0.001%	99.441%
8462	OCEAN-LAND GROU	0.001%	99.441%
8463	GOCOMPARE.COM G	0.001%	99.442%
8464	JIAYUAN INTERNA	0.001%	99.442%
8465	DAIKOKU DENKI C	0.001%	99.443%
8466	ERA GROUP INC COMMON STOCK USD.01	0.001%	99.443%
8467	KEIYO CO	0.001%	99.444%
8468	SWANCOR	0.001%	99.444%
8469	BANCO SANTANDER CHILE ADR ADR	0.001%	99.445%
8470	KURIMOTO	0.001%	99.446%
8471	METALLURGICAL C	0.001%	99.446%
8472	CHIYODA INTEGRE	0.001%	99.447%
8473	CEDAR WOODS PRO	0.001%	99.447%
8474	ASKA PHARMACEU	0.001%	99.448%
8475	SWCC SHOWA HOLD	0.001%	99.448%
8476	F@N COMMUNICATI	0.001%	99.449%
8477	ZENG HSING INDL	0.001%	99.449%
8478	LEALEA ENTERPRI	0.001%	99.450%
8479	CHUNG HWA PULP	0.001%	99.450%
8480	SA SA INTL HLDG	0.001%	99.451%
8481	ABILITY ENTERPR	0.001%	99.452%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	CARLO CAVAZZI H	0.001%	99.452%
8483	NISSHIN FUDOSAN	0.001%	99.453%
8484	BERJAYA SPORTS	0.001%	99.453%
8485	NIHON KAGAKU SA	0.001%	99.454%
8486	FIRST NORTHWEST BANCORP COMMON STOCK	0.001%	99.454%
8487	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.455%
8488	WESTGOLD RESOUR	0.001%	99.455%
8489	JAPAN MEDICAL D	0.001%	99.456%
8490	YAKUODO CO LTD	0.001%	99.456%
8491	OMEGA FLEX INC COMMON STOCK USD.01	0.001%	99.457%
8492	MOBILEPHONE TEL	0.001%	99.458%
8493	KAROON GAS AUST	0.001%	99.458%
8494	SUN INTL LTD	0.001%	99.459%
8495	CAMBIAN GROUP P	0.001%	99.459%
8496	NITTO KOHKI CO	0.001%	99.460%
8497	AMOT INVESTMENT	0.001%	99.460%
8498	VINDA INTERNATI	0.001%	99.461%
8499	KENON HLDGS LTD	0.001%	99.461%
8500	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.462%
8501	BATU KAWAN BHD	0.001%	99.462%
8502	PAN JIT INTERNA	0.001%	99.463%
8503	DELTA PROPERTY	0.001%	99.464%
8504	CHINA ALL ACCES	0.001%	99.464%
8505	AOC HOLDINGS IN	0.001%	99.465%
8506	ALARKO HOLDINGS	0.001%	99.465%
8507	HILONG HOLDING	0.001%	99.466%
8508	ASIA PACIFIC TE	0.001%	99.466%
8509	MONOGATARI CORP	0.001%	99.467%
8510	UNITECH LIMITED	0.001%	99.467%
8511	SERCO GROUP	0.001%	99.468%
8512	TACHIBANA ELETE	0.001%	99.468%
8513	ASCENDIS HEALTH	0.001%	99.469%
8514	AGUAS ANDINAS S	0.001%	99.469%
8515	HUA HAN BIO-PHA	0.001%	99.470%
8516	TOTAL ACCESS CO	0.001%	99.471%
8517	DYNAGREEN ENVIR	0.001%	99.471%
8518	SILICONWARE PRE	0.001%	99.472%
8519	QLIRO GROUP AB	0.001%	99.472%
8520	ON THE BEACH GR	0.001%	99.473%
8521	HINDUSTAN CONST	0.001%	99.473%
8522	NAMHAE CHEMICAL	0.001%	99.474%
8523	ALEXANDER FORBE	0.001%	99.474%
8524	SHINKONG INSURA	0.001%	99.475%
8525	H+H INTERNATION	0.001%	99.475%
8526	IJT TECHNOLOGY	0.001%	99.476%
8527	TYMAN PLC	0.001%	99.476%
8528	STOCK SPIRITS G	0.001%	99.477%
8529	SBW	0.001%	99.478%
8530	KNM GROUP BERHA	0.001%	99.478%
8531	PRECIOUS SHIPPI	0.001%	99.479%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	CHU KONG SHIPPI	0.001%	99.479%
8533	JACKPOTJOY PLC	0.001%	99.480%
8534	AMARA RAJA BATT	0.001%	99.480%
8535	KITANO CONST CO	0.001%	99.481%
8536	CHUKYO BANK	0.001%	99.481%
8537	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.482%
8538	PRUMO LOGISTICA	0.001%	99.482%
8539	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.483%
8540	KEPCO PLANT SER	0.001%	99.483%
8541	CEMENTOS ARGOS	0.001%	99.484%
8542	SINKO INDUSTRIE	0.001%	99.484%
8543	TA ENTERPRISE B	0.001%	99.485%
8544	STANDARD FOODS	0.001%	99.485%
8545	HNA HLDGS GP CO	0.001%	99.486%
8546	BEIJING ENT MED	0.001%	99.487%
8547	SEOHEE CONSTRUC	0.001%	99.487%
8548	MATSUI CONST CO	0.001%	99.488%
8549	MANDOM CORP	0.001%	99.488%
8550	IVE GROUP LTD	0.001%	99.489%
8551	TV AZTECA	0.001%	99.489%
8552	ZUMTOBEL AG	0.001%	99.490%
8553	GATEWAY DISTRIP	0.001%	99.490%
8554	MEET GROUP INC/THE COMMON STOCK USD.001	0.001%	99.491%
8555	CHUETSU PULP&PA	0.001%	99.491%
8556	DALRADIAN RESOU	0.001%	99.492%
8557	SHANGHAI DASHEN	0.001%	99.492%
8558	UNITECH PRINTED	0.001%	99.493%
8559	LAOX CO	0.001%	99.493%
8560	KROSAKI CORP	0.001%	99.494%
8561	NAGATANIEN CO L	0.001%	99.494%
8562	CHINA XLX FERTI	0.001%	99.495%
8563	DATALOGIC SPA	0.001%	99.495%
8564	XP POWER LTD	0.001%	99.496%
8565	SAETA YIELD SA	0.001%	99.497%
8566	EXEL INDUSTRIES	0.001%	99.497%
8567	KUANGCHI SCIENC	0.001%	99.498%
8568	VIRBAC	0.001%	99.498%
8569	CAPRO CORPN	0.001%	99.499%
8570	SINCERE NAVIGAT	0.001%	99.499%
8571	I-NET CORP	0.001%	99.500%
8572	TOYO SECURITIES	0.001%	99.500%
8573	COPEL PARANA EN	0.001%	99.501%
8574	XINJIANG XINXIN	0.001%	99.501%
8575	YUGANG INTL	0.001%	99.502%
8576	KINGSWAY FINANC	0.001%	99.502%
8577	CNA GR PHAR	0.001%	99.503%
8578	MARVELOUS AQL I	0.001%	99.503%
8579	S.M. ENTERTAINM	0.001%	99.504%
8580	COGOBUY GROUP	0.001%	99.504%
8581	EDREAMS ODIGEO	0.001%	99.505%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	SOBHA LIMITED	0.001%	99.505%
8583	LH FINANCIAL GR	0.001%	99.506%
8584	MIMASU SEMICON	0.001%	99.506%
8585	POYA CO LTD	0.001%	99.507%
8586	RASSINI SAB DE	0.001%	99.507%
8587	AIRASIA X BHD	0.001%	99.508%
8588	TIANGONG INTERN	0.001%	99.508%
8589	OTOKAR OTOMOTIV	0.001%	99.509%
8590	CENIT AG SYSTEM	0.001%	99.510%
8591	FUSION PARTNERS	0.001%	99.510%
8592	PAL CO LTD	0.001%	99.511%
8593	KYOBO SECURITIE	0.001%	99.511%
8594	METALS X LTD	0.001%	99.512%
8595	KAS BANK	0.001%	99.512%
8596	MITSUJI + CO LTD SPONS ADR ADR	0.001%	99.513%
8597	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.001%	99.513%
8598	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.514%
8599	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.514%
8600	SCHIBSTED ASA	0.001%	99.515%
8601	TIGA PILAR SEJA	0.001%	99.515%
8602	OPPENHEIMER HLD	0.001%	99.516%
8603	TIANJIN DEVMT H	0.001%	99.516%
8604	NIHON CHOUZAI C	0.001%	99.517%
8605	SAM YOUNG ELECT	0.001%	99.517%
8606	ICOM INCORPORAT	0.001%	99.518%
8607	SSANGYONG MOTOR	0.001%	99.518%
8608	REGIS HEALTHCAR	0.001%	99.519%
8609	NAUTILUS MINERA	0.001%	99.519%
8610	TOYO RADIATOR C	0.001%	99.520%
8611	TUNE INS HOLDIN	0.001%	99.520%
8612	AJIS CO LTD	0.001%	99.521%
8613	FORUS S.A.	0.001%	99.521%
8614	JIANGNAN GROUP	0.001%	99.522%
8615	HYFLUX LTD	0.001%	99.522%
8616	ITOCHU SHOKUHIN	0.001%	99.523%
8617	CONTANGO OIL + GAS COMMON STOCK USD.04	0.001%	99.523%
8618	GNCO	0.001%	99.524%
8619	NL INDUSTRIES	0.001%	99.524%
8620	SABATE DIOSOS	0.001%	99.525%
8621	SANYO ELEC RAIL	0.001%	99.525%
8622	YOMIURI LAND CO	0.001%	99.526%
8623	ON-BRIGHT ELECT	0.001%	99.526%
8624	SCIENTEX BERHAD	0.001%	99.527%
8625	SPIRE HEALTHCAR	0.001%	99.527%
8626	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.528%
8627	BYUCKSAN CORP	0.001%	99.528%
8628	TUAN SING HLDGS	0.001%	99.529%
8629	DOOSAN ENGINE C	0.001%	99.529%
8630	ECKERT & ZIEGLE	0.001%	99.530%
8631	FRANCE BED HOLD	0.001%	99.530%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	UNION BANK OF P	0.001%	99.531%
8633	HUGEL INC	0.001%	99.531%
8634	SHENGJING BANK	0.001%	99.532%
8635	KANADEN CORP	0.001%	99.532%
8636	CYBERDYNE INC	0.001%	99.533%
8637	NITTOC CONST CO	0.000%	99.533%
8638	HISAKA WORKS LT	0.000%	99.534%
8639	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.534%
8640	ARIAKE JAPAN CO	0.000%	99.535%
8641	VILLA WORLD LTD	0.000%	99.535%
8642	GUJARAT NARM	0.000%	99.536%
8643	JALUX INC	0.000%	99.536%
8644	APPLIED DEVELOP	0.000%	99.537%
8645	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.537%
8646	L&K ENGINEERING	0.000%	99.538%
8647	HANMI PHARM CO	0.000%	99.538%
8648	EKORNES ASA	0.000%	99.539%
8649	ADCOCK INGRAM H	0.000%	99.539%
8650	ASUNARO AOKI CO	0.000%	99.540%
8651	KANAGAWA CHUO K	0.000%	99.540%
8652	ZIG SHENG INDL	0.000%	99.541%
8653	SC ASSET CORPOR	0.000%	99.541%
8654	IWASAKI ELECTRI	0.000%	99.542%
8655	SUNSPRING METAL	0.000%	99.542%
8656	ESPRINET SPA	0.000%	99.543%
8657	FJ NEXT CO LTD	0.000%	99.543%
8658	KNOW IT AB	0.000%	99.544%
8659	SUNGCHANG ENTER	0.000%	99.544%
8660	BROOKFIELD REAL	0.000%	99.545%
8661	ACTIA GROUP	0.000%	99.545%
8662	VALUE PARTNERS	0.000%	99.546%
8663	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.546%
8664	GLOBE UNION IND	0.000%	99.547%
8665	HARDINGE INC	0.000%	99.547%
8666	PACIFIC HOSPITA	0.000%	99.548%
8667	GUJARAT MINERAL	0.000%	99.548%
8668	LIFETECH SCIENT	0.000%	99.549%
8669	NATORI CO LTD	0.000%	99.549%
8670	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.550%
8671	DFS FURNITURE L	0.000%	99.550%
8672	JHSF PARTICIPAC	0.000%	99.551%
8673	HARBOUR CENTRE	0.000%	99.551%
8674	INAGEYA CO LTD	0.000%	99.552%
8675	DORO AB	0.000%	99.552%
8676	ORIENTAL BK OF	0.000%	99.553%
8677	FOOSUNG CO LTD	0.000%	99.553%
8678	KEIHANSHIN RL	0.000%	99.554%
8679	GUANGDONG KELON	0.000%	99.554%
8680	EVERI HOLDINGS INC COMMON STOCK USD.001	0.000%	99.555%
8681	ALTISOURCE PORT	0.000%	99.555%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	SOUNDWILL HOLDI	0.000%	99.556%
8683	TMAC RESOURCES	0.000%	99.556%
8684	SKANDIABANKEN A	0.000%	99.557%
8685	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.557%
8686	PCM INC COMMON STOCK USD.001	0.000%	99.558%
8687	ABOITIZ POWER C	0.000%	99.558%
8688	SARTORIUS STEDI	0.000%	99.559%
8689	NIPPON SHARYO	0.000%	99.559%
8690	MAXIS BHD	0.000%	99.560%
8691	KANGDA INTERNAT	0.000%	99.560%
8692	HILTON FOOD GRO	0.000%	99.561%
8693	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.000%	99.561%
8694	ILSHIN SPINNING	0.000%	99.561%
8695	BIOTEST AG	0.000%	99.562%
8696	YUNGSHIN GLOBAL	0.000%	99.562%
8697	SABANA SHARIAH	0.000%	99.563%
8698	TAEWOONG CO	0.000%	99.563%
8699	MARKETECH INTL	0.000%	99.564%
8700	GEK GROUP OF CO	0.000%	99.564%
8701	ING BANK SLASKI	0.000%	99.565%
8702	HSIN KUANG STEE	0.000%	99.565%
8703	CYBERTAN TECHNO	0.000%	99.566%
8704	LOTTE NON-LIFE	0.000%	99.566%
8705	PROACT IT GROUP	0.000%	99.567%
8706	HARIM CO LTD	0.000%	99.567%
8707	AGABANG&COMPANY	0.000%	99.568%
8708	ARGAN SA	0.000%	99.568%
8709	DAOU DATA CORP	0.000%	99.569%
8710	FORTIS HLTH (IN	0.000%	99.569%
8711	PALIBURG HOLDIN	0.000%	99.570%
8712	PLAYMATES TOYS	0.000%	99.570%
8713	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.571%
8714	SVENSKA HANDELS	0.000%	99.571%
8715	WOORI BANK SPON ADR ADR	0.000%	99.572%
8716	CIVEO CORP	0.000%	99.572%
8717	TREVI FINANZIAR	0.000%	99.573%
8718	GODO STEEL	0.000%	99.573%
8719	URTHECAST CORP	0.000%	99.573%
8720	P S CORPORATION	0.000%	99.574%
8721	NOKIA CORP ADR	0.000%	99.574%
8722	ASALEO CARE LTD	0.000%	99.575%
8723	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.575%
8724	KYOSAN ELECTRIC	0.000%	99.576%
8725	HUNG POO CONSTR	0.000%	99.576%
8726	PRONEXUS INC	0.000%	99.577%
8727	ABG SUNDAL COLL	0.000%	99.577%
8728	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.578%
8729	PW MEDTECH GROU	0.000%	99.578%
8730	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.579%
8731	DELEK AUTOMOTIV	0.000%	99.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.580%
8733	QINHUANGDAO POR	0.000%	99.580%
8734	KWANG DONG PHAR	0.000%	99.581%
8735	GRAND BAOXIN AU	0.000%	99.581%
8736	EMPEROR WATCH A	0.000%	99.582%
8737	AMATA CORP PUBL	0.000%	99.582%
8738	SHINSEGAE FOOD	0.000%	99.582%
8739	OSK HOLDINGS BH	0.000%	99.583%
8740	KAWAI MUSICAL I	0.000%	99.583%
8741	JANOME SEWING M	0.000%	99.584%
8742	MUCKLOW(A&J) GR	0.000%	99.584%
8743	TI FINANCIAL HO	0.000%	99.585%
8744	SERVCORP	0.000%	99.585%
8745	BEST PACIFIC IN	0.000%	99.586%
8746	CIE FINANCIER T	0.000%	99.586%
8747	TOWER BERSAMA I	0.000%	99.587%
8748	BING-GRAE	0.000%	99.587%
8749	ITC PROPERTIES	0.000%	99.588%
8750	RAMELIUS RESOUR	0.000%	99.588%
8751	C UYEMURA & CO	0.000%	99.589%
8752	TOYO CORPORATIO	0.000%	99.589%
8753	FEINTOOL INTERN	0.000%	99.589%
8754	ESSITY AKTIEBOL	0.000%	99.590%
8755	U-SHIN	0.000%	99.590%
8756	INTERSERVE PLC	0.000%	99.591%
8757	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.591%
8758	CONVOY FINANCIA	0.000%	99.592%
8759	TOKYO THEATRES	0.000%	99.592%
8760	JAPAN BUSINESS	0.000%	99.593%
8761	KITAGAWA IRON W	0.000%	99.593%
8762	CABCHARGE AUSTR	0.000%	99.594%
8763	SUGIMOTO & CO L	0.000%	99.594%
8764	BIMB HLDGS BERH	0.000%	99.595%
8765	ALLAHABAD BANK	0.000%	99.595%
8766	TAKAOKA TOKO HL	0.000%	99.595%
8767	ODFJELL DRILLIN	0.000%	99.596%
8768	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.596%
8769	TOFAS TURK OTOM	0.000%	99.597%
8770	OCTODEC	0.000%	99.597%
8771	SPACE CO LTD	0.000%	99.598%
8772	SIRTEC INTERNAT	0.000%	99.598%
8773	NAN HAI CORPORA	0.000%	99.599%
8774	KYOKUYO CO LTD	0.000%	99.599%
8775	HONEYS CO LTD	0.000%	99.600%
8776	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.600%
8777	CAL-COMP ELECTR	0.000%	99.601%
8778	SHENYIN WANGUO(0.000%	99.601%
8779	GUNNEBO AB	0.000%	99.601%
8780	LIFESTYLE CHINA	0.000%	99.602%
8781	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.000%	99.602%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	FORMOSAN RUBBER	0.000%	99.603%
8783	AIZAWA SECURITI	0.000%	99.603%
8784	NIPPON FINE CHE	0.000%	99.604%
8785	CHUANGS CONS IN	0.000%	99.604%
8786	CHORI CO LTD	0.000%	99.605%
8787	YOMEISHU SEIZO	0.000%	99.605%
8788	LOTUS BAKERIES	0.000%	99.606%
8789	ISELECT LTD	0.000%	99.606%
8790	QAF LTD	0.000%	99.606%
8791	VETOQUINOL SA	0.000%	99.607%
8792	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.607%
8793	EMCORE CORP COMMON STOCK	0.000%	99.608%
8794	JAPAN PILE CORP	0.000%	99.608%
8795	TECHNOVATOR INT	0.000%	99.609%
8796	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.000%	99.609%
8797	LIVART CO LTD	0.000%	99.610%
8798	ACBEL POLYTECH	0.000%	99.610%
8799	HANNSTAR BOARD	0.000%	99.611%
8800	SURYA CITRA MED	0.000%	99.611%
8801	CHIYODA CO	0.000%	99.611%
8802	CHINA ORIENTAL	0.000%	99.612%
8803	HADERA PAPER LT	0.000%	99.612%
8804	GRAND KOREA LEI	0.000%	99.613%
8805	WELLING HOLD LT	0.000%	99.613%
8806	SWEDISH ORPHAN	0.000%	99.614%
8807	GREAT PANTHER S	0.000%	99.614%
8808	DONG AH TIRE&RU	0.000%	99.615%
8809	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.615%
8810	ICHIYOSHI SECS	0.000%	99.616%
8811	JOHN LAING GROU	0.000%	99.616%
8812	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.616%
8813	TAIKO BANK	0.000%	99.617%
8814	KITO CORP	0.000%	99.617%
8815	NISSUI PHARM CO	0.000%	99.618%
8816	MATSUI SECURITI	0.000%	99.618%
8817	BUMRUNGRAD HOPT	0.000%	99.619%
8818	SUPALAI PCL-NVD	0.000%	99.619%
8819	POSCO ICT CO LT	0.000%	99.620%
8820	ERAWAN GROUP	0.000%	99.620%
8821	NITTO SEIKO CO	0.000%	99.620%
8822	NAKAMURAYA CO L	0.000%	99.621%
8823	ADO Group Ltd	0.000%	99.621%
8824	SKELLERUP HOLDI	0.000%	99.622%
8825	INTERPARK CORP	0.000%	99.622%
8826	ANHUI EXPRESSWA	0.000%	99.623%
8827	CENTURIA METROP	0.000%	99.623%
8828	GILLETTE INDIA	0.000%	99.624%
8829	CNQC INTERNATIO	0.000%	99.624%
8830	KWALITY LTD	0.000%	99.624%
8831	HARIM HOLDINGS	0.000%	99.625%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	NIPPON YAKIN KO	0.000%	99.625%
8833	BW PLANTATION	0.000%	99.626%
8834	APCB INC	0.000%	99.626%
8835	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.627%
8836	SEA HOLDINGS LT	0.000%	99.627%
8837	KOATSU GAS KOGY	0.000%	99.628%
8838	TECK RESOURCES	0.000%	99.628%
8839	RESTAURANT BRAN	0.000%	99.628%
8840	NZX LTD	0.000%	99.629%
8841	JASTRZEBSKA SPO	0.000%	99.629%
8842	BIGBEN INTERACT	0.000%	99.630%
8843	G-7 HOLDINGS IN	0.000%	99.630%
8844	HENGDELI HOLDIN	0.000%	99.631%
8845	COLLINS FOOD LT	0.000%	99.631%
8846	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.632%
8847	GRUH FINANCE	0.000%	99.632%
8848	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.632%
8849	TOA DORO KOGYO	0.000%	99.633%
8850	USA TRUCK INC COMMON STOCK USD.01	0.000%	99.633%
8851	TAMBURI INVESTM	0.000%	99.634%
8852	ELBIT SYSTEMS L	0.000%	99.634%
8853	MICROPORT SCIEN	0.000%	99.635%
8854	ICHIA TECHNOLOG	0.000%	99.635%
8855	TRAVELZOO COMMON STOCK USD.01	0.000%	99.635%
8856	SINOSOFT TECHNO	0.000%	99.636%
8857	NHPC LTD	0.000%	99.636%
8858	TAKIRON CO	0.000%	99.637%
8859	ROMANDE ENERGIE	0.000%	99.637%
8860	TOHO CO LTD	0.000%	99.638%
8861	GENKY STORES IN	0.000%	99.638%
8862	CHIPMOS TECHNOL	0.000%	99.638%
8863	LEIFHEIT AG	0.000%	99.639%
8864	NAPHTHA ISRAEL	0.000%	99.639%
8865	FUJI KIKO CO LT	0.000%	99.640%
8866	HONG FOK CORP	0.000%	99.640%
8867	NOEVIR HOLDINGS	0.000%	99.641%
8868	PFIZER LTD	0.000%	99.641%
8869	SANYO SHOKAI	0.000%	99.642%
8870	NETMIND FINANCI	0.000%	99.642%
8871	NICHIBAN CO	0.000%	99.642%
8872	KINKI NIPPON TO	0.000%	99.643%
8873	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.643%
8874	TOEI ANIMATION	0.000%	99.644%
8875	TOA OIL CO LTD	0.000%	99.644%
8876	PRICER AB	0.000%	99.645%
8877	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.645%
8878	EMPERIA HOLDING	0.000%	99.645%
8879	CARLSBERG BREWE	0.000%	99.646%
8880	GUN EI CHEM IND	0.000%	99.646%
8881	FARADAY TECHNOL	0.000%	99.647%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	NIHON TOKUSHU T	0.000%	99.647%
8883	HUCHEMS FINE CH	0.000%	99.648%
8884	ASCENDAS INDIA	0.000%	99.648%
8885	ARTNATURE INC	0.000%	99.648%
8886	GUJARAT FLUOROC	0.000%	99.649%
8887	PNE WIND AG	0.000%	99.649%
8888	SHINWA KAIUN	0.000%	99.650%
8889	KATO WORKS CO	0.000%	99.650%
8890	WESTAR ENERGY I	0.000%	99.651%
8891	MISAWA HOMES HO	0.000%	99.651%
8892	CENTROTEC SUSTA	0.000%	99.651%
8893	THYE MING INDUS	0.000%	99.652%
8894	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.652%
8895	MIKUNI CORP	0.000%	99.653%
8896	KAWASAN INDS JA	0.000%	99.653%
8897	DEOLEO SA	0.000%	99.654%
8898	DISH TV INDIA L	0.000%	99.654%
8899	mitsui matsushi	0.000%	99.654%
8900	HO TUNG CHEMICA	0.000%	99.655%
8901	OSAKA ORGANIC C	0.000%	99.655%
8902	PRIMO WATER CORP COMMON STOCK	0.000%	99.656%
8903	TOYO KOHAN CO	0.000%	99.656%
8904	EGUARANTEE INC.	0.000%	99.656%
8905	HYUNDAI CONSTRU	0.000%	99.657%
8906	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.657%
8907	SAC'S BAR HOLDI	0.000%	99.658%
8908	CLEANUP CORP	0.000%	99.658%
8909	FURUNO ELECTRIC	0.000%	99.659%
8910	GOLDEN LAND PRO	0.000%	99.659%
8911	JW HOLDINGS COR	0.000%	99.659%
8912	TAKEEI CORPORAT	0.000%	99.660%
8913	FLEURY MICHON	0.000%	99.660%
8914	ENTRA ASA	0.000%	99.661%
8915	ALMA MEDIA CORP	0.000%	99.661%
8916	TOM TAILOR HOLD	0.000%	99.662%
8917	SHIN NIPPON AIR	0.000%	99.662%
8918	TECNISA SA	0.000%	99.662%
8919	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.663%
8920	GUOCO GROUP	0.000%	99.663%
8921	TAMARACK VALLEY	0.000%	99.664%
8922	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.664%
8923	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.664%
8924	YUME INC COMMON STOCK USD.001	0.000%	99.665%
8925	MAEZAWA KYUSO I	0.000%	99.665%
8926	THERMADOR GROUP	0.000%	99.666%
8927	CLS HOLDINGS PL	0.000%	99.666%
8928	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.667%
8929	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.667%
8930	MANZ AUTOMATION	0.000%	99.667%
8931	HIOKI EE CORP	0.000%	99.668%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	SEKONIX CO LTD	0.000%	99.668%
8933	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.000%	99.669%
8934	FARMSCO	0.000%	99.669%
8935	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.669%
8936	RIKEN TECHNOS C	0.000%	99.670%
8937	SCHAFFNER HOLDI	0.000%	99.670%
8938	TRIVENI ENGINEE	0.000%	99.671%
8939	ATOM CORPORATIO	0.000%	99.671%
8940	KISWIRE LTD	0.000%	99.672%
8941	TOP SPRING INTL	0.000%	99.672%
8942	MAHLE METAL LEV	0.000%	99.672%
8943	VIEWWORKS CO LTD	0.000%	99.673%
8944	ICHIKOH INDUSTR	0.000%	99.673%
8945	OROCOBRE LTD	0.000%	99.674%
8946	ABC ARBITRAGE	0.000%	99.674%
8947	BAYSIDE LAND CO	0.000%	99.674%
8948	KRS CORPORATION	0.000%	99.675%
8949	WUS PRINTD CIRC	0.000%	99.675%
8950	NIHON ESLEAD CO	0.000%	99.676%
8951	CONNECT GROUP	0.000%	99.676%
8952	SANY HEAVY EQUI	0.000%	99.676%
8953	SHINYOUNG SECS	0.000%	99.677%
8954	HYUNDAI HCN CO	0.000%	99.677%
8955	YUSHIRO CHEMICA	0.000%	99.678%
8956	mitsui HOME CO	0.000%	99.678%
8957	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.678%
8958	MATSUYA CO (TOK	0.000%	99.679%
8959	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.679%
8960	MAXVALU TOKAI C	0.000%	99.680%
8961	BANGKOK BANK	0.000%	99.680%
8962	AMADEUS FIRE AG	0.000%	99.681%
8963	VIA HOLDINGS IN	0.000%	99.681%
8964	SHINAGAWA REFRA	0.000%	99.681%
8965	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.682%
8966	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.682%
8967	HC INTERNATIONAL	0.000%	99.683%
8968	CARE PROPERTY I	0.000%	99.683%
8969	BLUE DART EXPRE	0.000%	99.683%
8970	CHUNGHWA PICTUR	0.000%	99.684%
8971	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.684%
8972	CELLNEX TELECOM	0.000%	99.685%
8973	CANVEST ENVIRON	0.000%	99.685%
8974	RAUBEX GROUP LT	0.000%	99.685%
8975	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.686%
8976	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.686%
8977	CENTURY CITY IN	0.000%	99.687%
8978	YORK WATER CO COMMON STOCK	0.000%	99.687%
8979	STAR CRUISES LT	0.000%	99.687%
8980	ROSENBAUER INTE	0.000%	99.688%
8981	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.688%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	EUGENE INVS&SEC	0.000%	99.689%
8983	RASA INDUSTRIES	0.000%	99.689%
8984	YOULCHON CHEMIC	0.000%	99.689%
8985	SHOEI FOODS COR	0.000%	99.690%
8986	LUMENS CO LTD	0.000%	99.690%
8987	FIRST TRACTOR C	0.000%	99.691%
8988	AMPER SA	0.000%	99.691%
8989	HOOSIERS HOLDIN	0.000%	99.691%
8990	TEST RESEARCH I	0.000%	99.692%
8991	ICHIKEN CO LTD	0.000%	99.692%
8992	CHENNAI PETROLE	0.000%	99.693%
8993	PLAZZA AG REG A	0.000%	99.693%
8994	MAMEZOU	0.000%	99.693%
8995	SUMMIT R/EST HL	0.000%	99.694%
8996	F&F COMPANY	0.000%	99.694%
8997	TORISHIMA PUMP	0.000%	99.695%
8998	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.695%
8999	SHINAGAWA FUEL	0.000%	99.695%
9000	REIS INC COMMON STOCK USD.01	0.000%	99.696%
9001	BAOYE GROUP CO	0.000%	99.696%
9002	AKER AMERICAN S	0.000%	99.697%
9003	PAN INTL INDL	0.000%	99.697%
9004	ODELIC CO LTD	0.000%	99.697%
9005	HFA HOLDINGS LI	0.000%	99.698%
9006	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.698%
9007	SICHUAN EXPRESS	0.000%	99.699%
9008	NIPPON CONCRETE	0.000%	99.699%
9009	ALINCO INC	0.000%	99.699%
9010	INSYS THERAPEUTICS INC COMMON STOCK USD.0002145	0.000%	99.700%
9011	HANKUK CARBON C	0.000%	99.700%
9012	TOSHO PRINTING	0.000%	99.700%
9013	SPRING REAL EST	0.000%	99.701%
9014	ELECNOR SA	0.000%	99.701%
9015	CENTRAL SEC PAT	0.000%	99.702%
9016	ULKER BISKUVI S	0.000%	99.702%
9017	MAEZAWA KASEI I	0.000%	99.702%
9018	EM-TECH CO LTD	0.000%	99.703%
9019	ENERGY FUELS INC COMMON STOCK	0.000%	99.703%
9020	VA TECH WABAG L	0.000%	99.704%
9021	STAMFORD LAND	0.000%	99.704%
9022	LUBELSKI WEGIEL	0.000%	99.704%
9023	AVANCE GAS HOLD	0.000%	99.705%
9024	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.705%
9025	GRUPO NUTRESA S	0.000%	99.706%
9026	DHIPAYA INSURAN	0.000%	99.706%
9027	RINGER HUT CO L	0.000%	99.706%
9028	CHONGKUNDANG	0.000%	99.707%
9029	ORBIS	0.000%	99.707%
9030	JAGRAN PRAKASHA	0.000%	99.707%
9031	TELEFONICA CZEC	0.000%	99.708%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	HIROSE ELECTRIC	0.000%	99.708%
9033	BONHEUR ASA	0.000%	99.709%
9034	RHYTHM WATCH CO	0.000%	99.709%
9035	S&T DYNAMICS CO	0.000%	99.709%
9036	DAIKOKUTENBUSSA	0.000%	99.710%
9037	GROUP LEASE PUB	0.000%	99.710%
9038	CHINA METAL INT	0.000%	99.711%
9039	UNION BANK OF I	0.000%	99.711%
9040	COSEL CO	0.000%	99.711%
9041	JAPAN TRASCITY	0.000%	99.712%
9042	NS SHOPPING CO	0.000%	99.712%
9043	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.712%
9044	DAEWOONG CO LTD	0.000%	99.713%
9045	NIPPON DENWA SH	0.000%	99.713%
9046	LUMAX INTERNATI	0.000%	99.714%
9047	VIJAYA BANK	0.000%	99.714%
9048	FUJIJURA RUBBER	0.000%	99.714%
9049	HEXAGON COMPOSI	0.000%	99.715%
9050	ENDO LIGHTING C	0.000%	99.715%
9051	GFPT PCL	0.000%	99.716%
9052	BORUSAN BORU	0.000%	99.716%
9053	STP & I PCL-FOR	0.000%	99.716%
9054	FERROLIGAS FERB	0.000%	99.717%
9055	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.717%
9056	SUMMIT ASCENT H	0.000%	99.717%
9057	BOURBON SA	0.000%	99.718%
9058	SOC BAINS DE ME	0.000%	99.718%
9059	ANADOLU SIGORTA	0.000%	99.719%
9060	ORGANO	0.000%	99.719%
9061	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.719%
9062	ATTACQ LTD	0.000%	99.720%
9063	FANG HOLDINGS LTD ADR ADR	0.000%	99.720%
9064	YTL POWER INTL	0.000%	99.720%
9065	PARROT	0.000%	99.721%
9066	KYUNG DONG NAVI	0.000%	99.721%
9067	CEGEDIM	0.000%	99.722%
9068	MCPHERSONS LTD	0.000%	99.722%
9069	SAMSUNG ENGINEE	0.000%	99.722%
9070	KOBE BUSSAN CO	0.000%	99.723%
9071	MINMETALS LAND	0.000%	99.723%
9072	IWATSUKA CONFEC	0.000%	99.723%
9073	INBODY CO LTD	0.000%	99.724%
9074	LPKF LASER & EL	0.000%	99.724%
9075	ZUIKO CORP	0.000%	99.725%
9076	EVN AG	0.000%	99.725%
9077	ALPS LOGISTICS	0.000%	99.725%
9078	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.726%
9079	NZ REFINING CO	0.000%	99.726%
9080	ELECTRICITY GEN	0.000%	99.726%
9081	ELDERS LTD	0.000%	99.727%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	LE BELIER	0.000%	99.727%
9083	CENTRAL AUTO	0.000%	99.728%
9084	HUNTSWORTH PLC	0.000%	99.728%
9085	ELECTRA CONSUME	0.000%	99.728%
9086	RIGHT-ON CO	0.000%	99.729%
9087	SAMART CORP PCL	0.000%	99.729%
9088	HUANG HSIANG CO	0.000%	99.729%
9089	FUJI CORP LTD/O	0.000%	99.730%
9090	INDS BACHOCO SA	0.000%	99.730%
9091	PRIMA INDUSTRIE	0.000%	99.731%
9092	US Wire Order	0.000%	99.731%
9093	MITANI SEKISAN	0.000%	99.731%
9094	CLEAR MEDIA	0.000%	99.732%
9095	UNIFIN FINANCIE	0.000%	99.732%
9096	DIC ASSET AG	0.000%	99.732%
9097	CSE GLOBAL LIMI	0.000%	99.733%
9098	SAWADA HOLDINGS	0.000%	99.733%
9099	EIDAI CO.LTD.	0.000%	99.733%
9100	MAXIM POWER COR	0.000%	99.734%
9101	MITO SECURITIES	0.000%	99.734%
9102	BERLI JUCKER CO	0.000%	99.735%
9103	HITRON TECHNOLO	0.000%	99.735%
9104	DISTELL GROUP L	0.000%	99.735%
9105	NICK SCALI LTD	0.000%	99.736%
9106	TOKYO RAKUTENCH	0.000%	99.736%
9107	THAICOM PUBLIC	0.000%	99.736%
9108	SHIBUSAWA W'HOU	0.000%	99.737%
9109	AUSTBROKERS HLD	0.000%	99.737%
9110	KT CORP SP ADR ADR	0.000%	99.737%
9111	GRUPO SANDBORNS	0.000%	99.738%
9112	MOTHERCARE	0.000%	99.738%
9113	QUALITAS CONTOL	0.000%	99.739%
9114	KARO PHARMA AB	0.000%	99.739%
9115	KERRY TJ LOGIST	0.000%	99.739%
9116	KSL HLDGS BERHA	0.000%	99.740%
9117	ANN JOO RESOURC	0.000%	99.740%
9118	SECHE ENVIRONNE	0.000%	99.740%
9119	FOURLIS S.A.	0.000%	99.741%
9120	CIMSA	0.000%	99.741%
9121	SAMPO CORP	0.000%	99.742%
9122	CN T L GAS	0.000%	99.742%
9123	SAFEWAY INC	0.000%	99.742%
9124	MIRAE ASSET LIF	0.000%	99.743%
9125	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.743%
9126	ORBITE TECHNOLO	0.000%	99.743%
9127	SOITEC	0.000%	99.744%
9128	COSLIGHT TECH I	0.000%	99.744%
9129	MORY INDUSTRIES	0.000%	99.744%
9130	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.745%
9131	JMS CO	0.000%	99.745%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.745%
9133	HOKKO CHEMICAL	0.000%	99.746%
9134	BOUSTEAD SINGAP	0.000%	99.746%
9135	MALAYAN FLOUR M	0.000%	99.747%
9136	CLEAR CHANNEL O	0.000%	99.747%
9137	DEUTSCHE BANK M	0.000%	99.747%
9138	TAIWAN FU HSING	0.000%	99.748%
9139	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.748%
9140	PUBLIC FINANCIA	0.000%	99.748%
9141	SK SECURITIES C	0.000%	99.749%
9142	RASSINI SAB DE	0.000%	99.749%
9143	MUHAK CO LTD	0.000%	99.749%
9144	WARSAW STOCK EX	0.000%	99.750%
9145	CK POWER PCL	0.000%	99.750%
9146	FUJIKURA KASEI	0.000%	99.750%
9147	ASX LTD	0.000%	99.751%
9148	HIRAKAWA HEWTEC	0.000%	99.751%
9149	KEE TAI PROPERT	0.000%	99.752%
9150	EAST WEST BANKI	0.000%	99.752%
9151	GUJARAT PIPAVAV	0.000%	99.752%
9152	SENSHUKAI CO	0.000%	99.753%
9153	FUJITA KANKO IN	0.000%	99.753%
9154	AEON CO. (M) BH	0.000%	99.753%
9155	ELITEGROUP COMP	0.000%	99.754%
9156	YASHILI INTL HL	0.000%	99.754%
9157	TAT HONG HOLDIN	0.000%	99.754%
9158	COLOUR LIFE SER	0.000%	99.755%
9159	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.755%
9160	ECLERX SERVICES	0.000%	99.755%
9161	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.756%
9162	DIRECT INSURANC	0.000%	99.756%
9163	REALIA BUSINESS	0.000%	99.756%
9164	TOP FRONTIER IN	0.000%	99.757%
9165	TCI CO LTD	0.000%	99.757%
9166	AROTECH CORP COMMON STOCK USD.01	0.000%	99.758%
9167	GOOD-YEAR	0.000%	99.758%
9168	CHINA NEW TOWN	0.000%	99.758%
9169	MAEDA KOSEN CO.	0.000%	99.759%
9170	BMTC GROUP INC	0.000%	99.759%
9171	SHANGHAI FUDAN-	0.000%	99.759%
9172	NISHIKAWA RUBBE	0.000%	99.760%
9173	DONGWON INDUSTR	0.000%	99.760%
9174	TOMOE ENGINEERI	0.000%	99.760%
9175	ROXGOLD INC	0.000%	99.761%
9176	PROTO CORP	0.000%	99.761%
9177	DAE-IL CORP	0.000%	99.761%
9178	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.762%
9179	WERELDHAVE BELG	0.000%	99.762%
9180	NIPPON KANZAI C	0.000%	99.762%
9181	JAPAN RADIO CO	0.000%	99.763%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	DOTTIKON ES HOL	0.000%	99.763%
9183	AIRPORT FACILIT	0.000%	99.763%
9184	COLABOR GROUP I	0.000%	99.764%
9185	EVERGREEN INTL	0.000%	99.764%
9186	GRUPO LALA SAB	0.000%	99.764%
9187	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.765%
9188	AINSWORTH GAME	0.000%	99.765%
9189	TPV TECHNOLOGY	0.000%	99.765%
9190	KLCC PROPERTY H	0.000%	99.766%
9191	NAMYANG DAIRY P	0.000%	99.766%
9192	EMPRESA DE ENER	0.000%	99.767%
9193	KSB AG	0.000%	99.767%
9194	COUNTRYWIDE	0.000%	99.767%
9195	ROCKY BRANDS INC COMMON STOCK	0.000%	99.768%
9196	EQT HOLDINGS LT	0.000%	99.768%
9197	TRISURA GROUP LTD COMMON STOCK	0.000%	99.768%
9198	SAJO INDUSTRIES	0.000%	99.769%
9199	AMVIG HOLDINGS	0.000%	99.769%
9200	HUDACO INDUSTRI	0.000%	99.769%
9201	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.770%
9202	NOMURA CO LTD	0.000%	99.770%
9203	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.770%
9204	PLANET PAYMENT	0.000%	99.771%
9205	BANK PEMBANGUNA	0.000%	99.771%
9206	ALBARAKA TURK K	0.000%	99.771%
9207	ACNB CORP COMMON STOCK USD2.5	0.000%	99.772%
9208	MARUBUN CORP	0.000%	99.772%
9209	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.772%
9210	NISSEI ASB MACH	0.000%	99.773%
9211	BOE VARITRONIX	0.000%	99.773%
9212	FLOW TRADERS	0.000%	99.773%
9213	NICOX	0.000%	99.774%
9214	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.774%
9215	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.774%
9216	MOBILEZONE HOLD	0.000%	99.775%
9217	MANI INC	0.000%	99.775%
9218	TSUTSUMI JEWELR	0.000%	99.775%
9219	IEI INTEGRATION	0.000%	99.776%
9220	KOZA ALTIN ISLE	0.000%	99.776%
9221	UCO BANK	0.000%	99.776%
9222	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.777%
9223	SUPALAI PCL WTS	0.000%	99.777%
9224	VIRGIN AUSTRALI	0.000%	99.777%
9225	ASCENCIO	0.000%	99.778%
9226	ITALIAN-THAI DE	0.000%	99.778%
9227	TIPTREE INC COMMON STOCK USD.001	0.000%	99.778%
9228	COOKPAD INC	0.000%	99.779%
9229	CARLIT HOLDINGS	0.000%	99.779%
9230	MIE KOTSU GP HL	0.000%	99.779%
9231	REPCO HOME FINA	0.000%	99.780%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	LAURENT-PERRIER	0.000%	99.780%
9233	VITEC GROUP	0.000%	99.780%
9234	MATCH GROUP INC COMMON STOCK USD.001	0.000%	99.781%
9235	SBS MEDIA HOLDI	0.000%	99.781%
9236	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.781%
9237	OIL INDIA LTD	0.000%	99.782%
9238	SHANGHAI FUDAN	0.000%	99.782%
9239	JAPFA LTD	0.000%	99.782%
9240	TAUNG GOLD INTE	0.000%	99.783%
9241	DE LICACY INDUS	0.000%	99.783%
9242	BANK OF KAOHSIU	0.000%	99.783%
9243	KOMATSU WALL IN	0.000%	99.784%
9244	RM PLC	0.000%	99.784%
9245	VIEL ET COMPAGN	0.000%	99.784%
9246	BANQUE CANTONAL	0.000%	99.785%
9247	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.785%
9248	EVEREST TEXTILE	0.000%	99.785%
9249	ELAN MICROELECT	0.000%	99.786%
9250	VAN DE VELDE	0.000%	99.786%
9251	OSTASIATISKE KO	0.000%	99.786%
9252	SURUGA CO LTD	0.000%	99.787%
9253	STRATTEC SECURI	0.000%	99.787%
9254	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.787%
9255	SHANGHAI PRIME	0.000%	99.787%
9256	UNION TOOL CO	0.000%	99.788%
9257	DALIAN PORT (PD	0.000%	99.788%
9258	FALCO BIOSYSTEM	0.000%	99.788%
9259	DUSTIN GROUP AB	0.000%	99.789%
9260	WONDERFUL SKY F	0.000%	99.789%
9261	CAYMAN ENGLE Y I	0.000%	99.789%
9262	LIPPO CHINA RES	0.000%	99.790%
9263	MONASH IVF GRP	0.000%	99.790%
9264	THAI STANLEY EL	0.000%	99.790%
9265	SANKYO SEIKO CO	0.000%	99.791%
9266	MELBOURNE IT	0.000%	99.791%
9267	BANK BUKOPIN PT	0.000%	99.791%
9268	GUJARAT ALKALIE	0.000%	99.792%
9269	INDOSAT TBK PT	0.000%	99.792%
9270	SINDO RICOH	0.000%	99.792%
9271	HARBIN BANK CO	0.000%	99.793%
9272	OP FINANCIAL IN	0.000%	99.793%
9273	IC COMPANYS	0.000%	99.793%
9274	OLVI	0.000%	99.794%
9275	ALTECH CORP	0.000%	99.794%
9276	TIVOLI A/S	0.000%	99.794%
9277	ENERGIEDIENST H	0.000%	99.795%
9278	MIDLAND REALTY	0.000%	99.795%
9279	YOUNG POONG COR	0.000%	99.795%
9280	TONG-TAI MACHIN	0.000%	99.796%
9281	LATTICE SEMICON	0.000%	99.796%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	HOUSTON WIRE &	0.000%	99.796%
9283	BK OF GREECE	0.000%	99.796%
9284	KH VATEC	0.000%	99.797%
9285	ELEC DE STRASBO	0.000%	99.797%
9286	NAGAWA CO LTD	0.000%	99.797%
9287	MODERNLAND REAL	0.000%	99.798%
9288	CHUO SPRING CO	0.000%	99.798%
9289	HIRANO TECSEED	0.000%	99.798%
9290	ANGLO-EASTN PLA	0.000%	99.799%
9291	INDOFOOD AGRI R	0.000%	99.799%
9292	NIHON DEMPA KOG	0.000%	99.799%
9293	ENKA INSAAT VE	0.000%	99.800%
9294	SRG TAKAMI	0.000%	99.800%
9295	CSS INDUSTRIES	0.000%	99.800%
9296	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.801%
9297	TRANSCOM WORLDW	0.000%	99.801%
9298	WEST HOLDINGS C	0.000%	99.801%
9299	TUNIU CORP SPON ADR ADR USD.0001	0.000%	99.802%
9300	COOLPAD GROUP L	0.000%	99.802%
9301	SPROTT RESOURCE	0.000%	99.802%
9302	REALORD GROUP H	0.000%	99.803%
9303	TORRENT POWER L	0.000%	99.803%
9304	NIPPON CHEMIPHA	0.000%	99.803%
9305	KALPATARU POWER	0.000%	99.803%
9306	COLLECTION HOUS	0.000%	99.804%
9307	LAGERCRANTZ GRO	0.000%	99.804%
9308	ISENTIA GROUP L	0.000%	99.804%
9309	HAP SENG PLANTA	0.000%	99.805%
9310	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.805%
9311	MR MAX CORP	0.000%	99.805%
9312	VICTORY CITY IN	0.000%	99.806%
9313	ALVIVA HOLDINGS	0.000%	99.806%
9314	CHAMBAL FER	0.000%	99.806%
9315	MANGALORE REF &	0.000%	99.807%
9316	MAOYE INTL HOLD	0.000%	99.807%
9317	NET INSIGHT	0.000%	99.807%
9318	NET INSIGHT	0.000%	99.808%
9319	AYGAZ	0.000%	99.808%
9320	KI-STAR REAL ES	0.000%	99.808%
9321	BEIJING ENTERPR	0.000%	99.808%
9322	ACTER CO LTD	0.000%	99.809%
9323	ACCURAY INC COMMON STOCK USD.001	0.000%	99.809%
9324	REGIONAL REIT L	0.000%	99.809%
9325	LOW & BONAR PLC	0.000%	99.810%
9326	RION CO LTD	0.000%	99.810%
9327	CHINA VAST INDU	0.000%	99.810%
9328	VANTAGE INTERNA	0.000%	99.811%
9329	HIRAMATSU INC	0.000%	99.811%
9330	DAEJAN HOLDINGS	0.000%	99.811%
9331	SPRINGLAND INTE	0.000%	99.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	FOLLI FOLLIE GP	0.000%	99.812%
9333	3M INDIA LTD	0.000%	99.812%
9334	IMVESCOR RESTAU	0.000%	99.812%
9335	YAMATANE CORP N	0.000%	99.813%
9336	TNPL	0.000%	99.813%
9337	BAY ENERGY LTD	0.000%	99.813%
9338	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.814%
9339	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.814%
9340	HARMONICARE MED	0.000%	99.814%
9341	SRV GROUP OYJ	0.000%	99.815%
9342	PLAYMATES HOLDI	0.000%	99.815%
9343	YAMAMURA GLASS	0.000%	99.815%
9344	MERAFE RESOURCE	0.000%	99.816%
9345	INABA SEISAKUSH	0.000%	99.816%
9346	EXCEL CO LTD	0.000%	99.816%
9347	SARAWAK OIL PAL	0.000%	99.816%
9348	PHOENIX SATELLI	0.000%	99.817%
9349	ARGO GRAPHICS I	0.000%	99.817%
9350	PINE CLIFF ENER	0.000%	99.817%
9351	SINTEX INDUSTRI	0.000%	99.818%
9352	WESTPORTS HOLDI	0.000%	99.818%
9353	CHINA LNG GROUP	0.000%	99.818%
9354	ICHIBANYA CO LT	0.000%	99.819%
9355	IL&FS TRANSPORT	0.000%	99.819%
9356	BOER POWER HOLD	0.000%	99.819%
9357	EL.EN. SPA	0.000%	99.819%
9358	FIELDS CORP	0.000%	99.820%
9359	YOKOWO CO LTD	0.000%	99.820%
9360	FAR EAST ORCH	0.000%	99.820%
9361	GRUPPO MUTUIONL	0.000%	99.821%
9362	THORN GROUP LTD	0.000%	99.821%
9363	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.821%
9364	SYNTHOS SA	0.000%	99.822%
9365	REGINA MIRACLE	0.000%	99.822%
9366	KYUNGBANG LTD	0.000%	99.822%
9367	CYIENT LIMITED	0.000%	99.822%
9368	HANJIN HEAVY IN	0.000%	99.823%
9369	HEG LIMITED	0.000%	99.823%
9370	SOCOVEDSA SA	0.000%	99.823%
9371	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.824%
9372	NORDJYSKE BANK	0.000%	99.824%
9373	SEPTENI CO LTD	0.000%	99.824%
9374	CHINOOK ENERGY	0.000%	99.825%
9375	1ST SHANGHAI IN	0.000%	99.825%
9376	ELANDERS AB	0.000%	99.825%
9377	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.825%
9378	UNITED UTILITIE	0.000%	99.826%
9379	THROMBOGENICS N	0.000%	99.826%
9380	FUSO PHARM	0.000%	99.826%
9381	WOONGJIN HOLDIN	0.000%	99.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	UBM DEVELOPMENT	0.000%	99.827%
9383	COMP ENG & CONS	0.000%	99.827%
9384	ASIA POLYMER	0.000%	99.828%
9385	GL LTD	0.000%	99.828%
9386	SUMINOE TEXTILE	0.000%	99.828%
9387	WING ON CO INT	0.000%	99.828%
9388	CHINA ANIMATION	0.000%	99.829%
9389	ELNUSA TBK	0.000%	99.829%
9390	SESODA CORP	0.000%	99.829%
9391	NIPPON HUME PIP	0.000%	99.830%
9392	INFORMATION SVC	0.000%	99.830%
9393	BOC AVIATION LT	0.000%	99.830%
9394	NOZAWA CORP	0.000%	99.831%
9395	BEP INTERNATION	0.000%	99.831%
9396	ISTYLE INC	0.000%	99.831%
9397	CHIA HSIN CEMEN	0.000%	99.831%
9398	HIGHLIGHT COMMU	0.000%	99.832%
9399	MAX INDIA LTD/N	0.000%	99.832%
9400	XINYUAN REAL ES	0.000%	99.832%
9401	KINGS TOWN CONS	0.000%	99.833%
9402	GRUPO SECURITY	0.000%	99.833%
9403	MAHINDRA CIE AU	0.000%	99.833%
9404	OHASHI TECHNICA	0.000%	99.833%
9405	LUNG KEE(BERMUD	0.000%	99.834%
9406	HANDY + HARMAN LTD COMMON STOCK USD.01	0.000%	99.834%
9407	TER BEKE SA	0.000%	99.834%
9408	NAKABAYASHI CO	0.000%	99.835%
9409	MASTER GLORY GR	0.000%	99.835%
9410	VECTOR	0.000%	99.835%
9411	SYNDICATE BANK	0.000%	99.835%
9412	ALI CORP	0.000%	99.836%
9413	GODFREY PHILLIP	0.000%	99.836%
9414	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.836%
9415	SHINKAWA	0.000%	99.837%
9416	GODREJ PROPERTI	0.000%	99.837%
9417	BELL SYSTEM24 H	0.000%	99.837%
9418	HOKURIKU ELECTR	0.000%	99.838%
9419	CHUN YUAN STEEL	0.000%	99.838%
9420	SARKUYSAN ELEKT	0.000%	99.838%
9421	HUMAX CO LTD	0.000%	99.838%
9422	BRASILAGRO	0.000%	99.839%
9423	DAISYO CORP	0.000%	99.839%
9424	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.839%
9425	CIA ENERGET CEA	0.000%	99.840%
9426	CHONG KUN DANG	0.000%	99.840%
9427	KONAKA CO LTD	0.000%	99.840%
9428	SINGHA ESTATE P	0.000%	99.840%
9429	KAWASHO GECOSS	0.000%	99.841%
9430	GADANG HOLDINGS	0.000%	99.841%
9431	KATHMANDU HOLDI	0.000%	99.841%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	HAGIWARA ELECTR	0.000%	99.842%
9433	CHINA YURUN FOO	0.000%	99.842%
9434	ISU CHEMICAL	0.000%	99.842%
9435	SHUNFENG INTL C	0.000%	99.842%
9436	SHOFU INC	0.000%	99.843%
9437	DAESANG HOLDING	0.000%	99.843%
9438	TAMURA TAIKO HL	0.000%	99.843%
9439	DATA#3 LTD	0.000%	99.843%
9440	XTREME DRILLING	0.000%	99.844%
9441	GLACIER MEDIA I	0.000%	99.844%
9442	STONE ENERGY CORP COMMON STOCK USD.01	0.000%	99.844%
9443	MATRIX CONCEPTS	0.000%	99.845%
9444	TOC CO	0.000%	99.845%
9445	BUFAB AB	0.000%	99.845%
9446	TARSUS GROUP PL	0.000%	99.845%
9447	ESTIA HELATH LT	0.000%	99.846%
9448	IBSTOCK PLC	0.000%	99.846%
9449	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.846%
9450	PFSWEB INC COMMON STOCK USD.001	0.000%	99.847%
9451	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.847%
9452	TAKIHYO CO LTD	0.000%	99.847%
9453	EASTERN WATER R	0.000%	99.847%
9454	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.848%
9455	WORLDLINE	0.000%	99.848%
9456	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.848%
9457	GAKKEN CO	0.000%	99.849%
9458	AP EAGERS LTD	0.000%	99.849%
9459	ROYAL BAFOKENG	0.000%	99.849%
9460	SPORTON INTERNA	0.000%	99.849%
9461	CHINA PIONEER P	0.000%	99.850%
9462	ITAB SHOP CONCE	0.000%	99.850%
9463	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.850%
9464	13 HOLDINGS LTD	0.000%	99.850%
9465	FURYU CORP	0.000%	99.851%
9466	RAMI LEVI CHAIN	0.000%	99.851%
9467	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.851%
9468	GUANGDONG LAND	0.000%	99.852%
9469	CYBEROPTICS CORP COMMON STOCK	0.000%	99.852%
9470	INUI GLOBAL LOG	0.000%	99.852%
9471	AVON RUBBER	0.000%	99.852%
9472	TAKISAWA MACHIN	0.000%	99.853%
9473	BHAKTI INVESTAM	0.000%	99.853%
9474	CHUGAI RO CO LT	0.000%	99.853%
9475	CIRCASSIA PHARM	0.000%	99.854%
9476	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.854%
9477	SINCERE WATCH H	0.000%	99.854%
9478	PROMOTORA DE IN	0.000%	99.854%
9479	VICTORIA PARK A	0.000%	99.855%
9480	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.855%
9481	SEBANG CO LTD	0.000%	99.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	GREEN CROSS COR	0.000%	99.855%
9483	KINGMAKER FOOTW	0.000%	99.856%
9484	S-CONNECT CO LT	0.000%	99.856%
9485	HUONS CO LTD	0.000%	99.856%
9486	SAMYUNG TRA	0.000%	99.857%
9487	BEIJING JINGNEN	0.000%	99.857%
9488	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.857%
9489	POLETOWIN PITCR	0.000%	99.857%
9490	JOBAN KOSAN CO	0.000%	99.858%
9491	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.858%
9492	ZEALAND PHARMA	0.000%	99.858%
9493	UNIPAR UNIAO DE	0.000%	99.858%
9494	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.000%	99.859%
9495	DONGWON FOOD& B	0.000%	99.859%
9496	FINDEL	0.000%	99.859%
9497	TIME TECHNO	0.000%	99.860%
9498	NITTO FC CO	0.000%	99.860%
9499	CHINA CHEM&PHAR	0.000%	99.860%
9500	CHINESE MARITIM	0.000%	99.860%
9501	METRO KAJANG HL	0.000%	99.861%
9502	FIRST SOUTH BANCORP INC /NC COMMON STOCK USD.01	0.000%	99.861%
9503	CICOR TECHNOLOG	0.000%	99.861%
9504	GAFISA SA	0.000%	99.861%
9505	MOROZOFF LIMITE	0.000%	99.862%
9506	YUSEN LOGISTICS	0.000%	99.862%
9507	S&T HOLDINGS CO	0.000%	99.862%
9508	D&L INDUSTRIES	0.000%	99.862%
9509	RESILUX	0.000%	99.863%
9510	SUHEUNG CAPSULE	0.000%	99.863%
9511	GAMEVIL INC	0.000%	99.863%
9512	BANGKOK AVIAT F	0.000%	99.864%
9513	ID LOGISTICS GR	0.000%	99.864%
9514	AXWAY SOFTWARE	0.000%	99.864%
9515	ESCALADE INC COMMON STOCK	0.000%	99.864%
9516	CHINA POWER CLE	0.000%	99.865%
9517	VOCENTO	0.000%	99.865%
9518	PLDT INC SPON ADR ADR	0.000%	99.865%
9519	DAEKYO	0.000%	99.865%
9520	SINYI REALTY IN	0.000%	99.866%
9521	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.000%	99.866%
9522	CJ HELLOVISION	0.000%	99.866%
9523	MELCO HOLDINGS	0.000%	99.866%
9524	TAMA HOME CO LT	0.000%	99.867%
9525	MANDARIN ORIENT	0.000%	99.867%
9526	ZENITAKA CORP	0.000%	99.867%
9527	BUND CENTER INV	0.000%	99.868%
9528	ASPO OYJ	0.000%	99.868%
9529	PTG ENERGY PCL	0.000%	99.868%
9530	HONGKONG CHINES	0.000%	99.868%
9531	PARTNERS REAL E	0.000%	99.869%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	TOUNG LOONG TEX	0.000%	99.869%
9533	SAM KWANG GLASS	0.000%	99.869%
9534	V1 GROUP LTD	0.000%	99.869%
9535	AREZZO INDUSTRI	0.000%	99.870%
9536	PAB K TJIWI KIM	0.000%	99.870%
9537	PACIFIC CURRENT	0.000%	99.870%
9538	YUKEN KOGYO	0.000%	99.870%
9539	NICHIEI CO	0.000%	99.871%
9540	OUE COMMERCIAL	0.000%	99.871%
9541	HIMATSINGKA SEI	0.000%	99.871%
9542	TAISEI LAMICK C	0.000%	99.871%
9543	XXL ASA	0.000%	99.872%
9544	HILAN LTD	0.000%	99.872%
9545	ES-CON JAPAN LT	0.000%	99.872%
9546	OZNER WATER INT	0.000%	99.873%
9547	OPTEX COMPANY	0.000%	99.873%
9548	SERVICE STREAM	0.000%	99.873%
9549	FAITH INC	0.000%	99.873%
9550	OENON HOLDINGS	0.000%	99.874%
9551	HONWORLD GROUP	0.000%	99.874%
9552	MARUSAN SECUR	0.000%	99.874%
9553	TTW PUBLIC COMP	0.000%	99.874%
9554	OKK CORP	0.000%	99.875%
9555	MARUKA MACHINER	0.000%	99.875%
9556	MASON FINANCIAL	0.000%	99.875%
9557	DECMIL GROUP LT	0.000%	99.875%
9558	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.876%
9559	AMBASSADOR HOTE	0.000%	99.876%
9560	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.876%
9561	FLUIDRA SA	0.000%	99.876%
9562	SIEMENS INDIA L	0.000%	99.877%
9563	DONGWHA PHARM.C	0.000%	99.877%
9564	ZIGNAGO VETRO S	0.000%	99.877%
9565	YIZHENG CHEM FI	0.000%	99.877%
9566	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.878%
9567	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.878%
9568	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.878%
9569	ALPHA SYSTEMS I	0.000%	99.878%
9570	INTER PARFUMS	0.000%	99.879%
9571	FIBRA SHOP PORT	0.000%	99.879%
9572	TECHNOTRANS AG	0.000%	99.879%
9573	POLY CULTURE GR	0.000%	99.879%
9574	PENN VIRGINIA CORP COMMON STOCK	0.000%	99.880%
9575	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.880%
9576	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.880%
9577	KEPCO ENGINEERI	0.000%	99.881%
9578	EXFO INC	0.000%	99.881%
9579	ORION CORP	0.000%	99.881%
9580	HANSOL PAPER CO	0.000%	99.881%
9581	TK CORP	0.000%	99.882%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	HANEDA ZENITH H	0.000%	99.882%
9583	DEL MONTE PACIF	0.000%	99.882%
9584	LUBY'S INC.	0.000%	99.882%
9585	NAVA BHARAT VEN	0.000%	99.883%
9586	NISSIN FOOD HOL	0.000%	99.883%
9587	ZUKEN INC	0.000%	99.883%
9588	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.883%
9589	ALROV PROPRTIE	0.000%	99.884%
9590	PACIFIC CENTURY	0.000%	99.884%
9591	DO & CO AG	0.000%	99.884%
9592	MUNSUN CAPITAL	0.000%	99.884%
9593	KEY COFFEE INC	0.000%	99.885%
9594	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.885%
9595	FONAR CORP COMMON STOCK USD.0001	0.000%	99.885%
9596	NATIONAL AGRICU	0.000%	99.885%
9597	GCA SAVVIAN COR	0.000%	99.886%
9598	OHB SE	0.000%	99.886%
9599	SPARX ASSET MAN	0.000%	99.886%
9600	PYEONG HWA AUTO	0.000%	99.886%
9601	HKSCAN OYJ	0.000%	99.887%
9602	CAVOTEC SA	0.000%	99.887%
9603	VECIMA NETWORKS	0.000%	99.887%
9604	SEACHANGE INTL	0.000%	99.887%
9605	ON DECK CAPITAL INC COMMON STOCK USD.005	0.000%	99.888%
9606	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.888%
9607	PRG-SCHULTZ INT	0.000%	99.888%
9608	RECRM RESEARCH	0.000%	99.888%
9609	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.889%
9610	SRI SPORTS LIMI	0.000%	99.889%
9611	MUGEN ESTATE CO	0.000%	99.889%
9612	SAN SHING FASTE	0.000%	99.889%
9613	ACAL	0.000%	99.890%
9614	KOBE ELECTRIC R	0.000%	99.890%
9615	ROSTELECOM OJSC	0.000%	99.890%
9616	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.890%
9617	CRCC HIGH-TECH	0.000%	99.891%
9618	AKCANSA CIMENTO	0.000%	99.891%
9619	UMW OIL & GAS C	0.000%	99.891%
9620	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.891%
9621	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.892%
9622	BCO DESIO E BRI	0.000%	99.892%
9623	ELLAKTOR SA	0.000%	99.892%
9624	SEMCON AB	0.000%	99.892%
9625	PSI AG GESELL F	0.000%	99.892%
9626	SOFT-WORLD INTL	0.000%	99.893%
9627	UNITED SPIRITS	0.000%	99.893%
9628	FLUIDIGM CORP COMMON STOCK USD.001	0.000%	99.893%
9629	EUSKALTEL SA	0.000%	99.893%
9630	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.894%
9631	MAGMA FINCORP L	0.000%	99.894%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	DAIDO KOGYO CO	0.000%	99.894%
9633	VP PLC	0.000%	99.894%
9634	HANKOOK SHELL O	0.000%	99.895%
9635	WILMINGTON GROU	0.000%	99.895%
9636	ATENOR	0.000%	99.895%
9637	ASIA HOLDINGS C	0.000%	99.895%
9638	NICE INFORMATIO	0.000%	99.896%
9639	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.896%
9640	WANG ON GROUP	0.000%	99.896%
9641	KERUR HOLDINGS	0.000%	99.896%
9642	LINEDATA SERVIC	0.000%	99.897%
9643	ANADOLU CAM	0.000%	99.897%
9644	ASESOR DE ACTIV	0.000%	99.897%
9645	WAREHOUSE GROUP	0.000%	99.897%
9646	ADDLIFE AB	0.000%	99.898%
9647	CTI ENGINEERING	0.000%	99.898%
9648	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.898%
9649	RUBY TUESDAY INC COMMON STOCK USD.01	0.000%	99.898%
9650	ABLYNX NV	0.000%	99.898%
9651	BEADELL RESOURC	0.000%	99.899%
9652	GEM DIAMONDS	0.000%	99.899%
9653	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.899%
9654	MODETOUR NETWOR	0.000%	99.899%
9655	UNION BK OF TAI	0.000%	99.900%
9656	KUOYANG CONSTRU	0.000%	99.900%
9657	MQ HOLDING AB	0.000%	99.900%
9658	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.900%
9659	FIRST STEAMSHIP	0.000%	99.901%
9660	GEAR ENERGY LTD	0.000%	99.901%
9661	VIOHALCO SA	0.000%	99.901%
9662	NEXEN CORPORATI	0.000%	99.901%
9663	PARIS MIKI INC	0.000%	99.902%
9664	AMIYAKI TEI CO	0.000%	99.902%
9665	NIPPON COMMER D	0.000%	99.902%
9666	SEOHAN CO LTD	0.000%	99.902%
9667	ENERGY RESOURCE	0.000%	99.903%
9668	TOMORROW FOCUS	0.000%	99.903%
9669	GEO ENERGY RESO	0.000%	99.903%
9670	CATENA AB	0.000%	99.903%
9671	NIPPON CHEM IND	0.000%	99.903%
9672	MICRONICS JAPAN	0.000%	99.904%
9673	BasicNet S.p.A.	0.000%	99.904%
9674	KECK SENG(MAL)B	0.000%	99.904%
9675	SAKAI OVEX CO L	0.000%	99.904%
9676	ASIA FINANCIAL	0.000%	99.905%
9677	REJECT SHOP LTD	0.000%	99.905%
9678	BIG SHOPPING CE	0.000%	99.905%
9679	SAM JIN PHARM	0.000%	99.905%
9680	WHA CORP PCL	0.000%	99.906%
9681	NEPI ROCKCASTLE	0.000%	99.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	EMPEROR ENTERTA	0.000%	99.906%
9683	ASIA CEMENT CHI	0.000%	99.906%
9684	AKSIGORTA AS	0.000%	99.906%
9685	COOPER ENERGY L	0.000%	99.907%
9686	FURSYS	0.000%	99.907%
9687	HYUNDAI ENGINEE	0.000%	99.907%
9688	NESCO LTD	0.000%	99.907%
9689	CENTURY BANCORP INC CL A COMMON STOCK USD1.0	0.000%	99.908%
9690	PHOENIX NEW MEDIA LTD ADR ADR	0.000%	99.908%
9691	BEIJINGWEST IND	0.000%	99.908%
9692	YC CO LTD	0.000%	99.908%
9693	DCM SHRIRAM LTD	0.000%	99.908%
9694	OVER FIFTY GP L	0.000%	99.909%
9695	DAIICHI KENSETS	0.000%	99.909%
9696	AXACTOR AB	0.000%	99.909%
9697	CMMB VISION HOL	0.000%	99.909%
9698	WESTPORT INNOVA	0.000%	99.910%
9699	TOKYO TEKKO CO	0.000%	99.910%
9700	DONG A ELTEK CO	0.000%	99.910%
9701	ENERGY EQUITY C	0.000%	99.910%
9702	OTONOMY INC COMMON STOCK USD.001	0.000%	99.910%
9703	TREASURE ASA	0.000%	99.911%
9704	POS MALAYSIA	0.000%	99.911%
9705	RATCHABURI ELEC	0.000%	99.911%
9706	REGIONAL CONT L	0.000%	99.911%
9707	SECOM JOSHINETS	0.000%	99.912%
9708	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.912%
9709	SATORI ELECTRIC	0.000%	99.912%
9710	CELLCOM ISRAEL	0.000%	99.912%
9711	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.000%	99.912%
9712	CHEUK NANG HLDG	0.000%	99.913%
9713	AFRICA ISRAEL P	0.000%	99.913%
9714	LONG BON INTERN	0.000%	99.913%
9715	TOTTORI BANK	0.000%	99.913%
9716	WEATHERNEWS INC	0.000%	99.914%
9717	CARASSO MOTORS	0.000%	99.914%
9718	SCORPIO BULKERS	0.000%	99.914%
9719	KORADIOR HOLDIN	0.000%	99.914%
9720	JK CEMENTS LTD	0.000%	99.914%
9721	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.915%
9722	AUSNUTRIA DAIRY	0.000%	99.915%
9723	HIAG IMMOBILIEN	0.000%	99.915%
9724	CAPIO AB	0.000%	99.915%
9725	TECHNO RYOWA LT	0.000%	99.916%
9726	AWARE INC	0.000%	99.916%
9727	SFP DINING	0.000%	99.916%
9728	RHODES FOOD GRO	0.000%	99.916%
9729	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.916%
9730	MINITUBISHI RESE	0.000%	99.917%
9731	ROBINSON PCL	0.000%	99.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	KEY TRONIC CORP COMMON STOCK	0.000%	99.917%
9733	FIDELITY + GUARANTY LIFE COMMON STOCK USD.01	0.000%	99.917%
9734	HKC HOLDINGS LT	0.000%	99.917%
9735	FUTURE SYSTEMS	0.000%	99.918%
9736	VINY THAI	0.000%	99.918%
9737	ECHELON FINANCI	0.000%	99.918%
9738	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.918%
9739	SAMCHULLY	0.000%	99.919%
9740	GYM GROUP PLC/T	0.000%	99.919%
9741	NIKKO CO	0.000%	99.919%
9742	FUJI CORP/MIYAG	0.000%	99.919%
9743	SUMITOMO PRECIS	0.000%	99.919%
9744	MEDIA GEN INC CVR COMMON STOCK	0.000%	99.920%
9745	SAN FANG CHEMIC	0.000%	99.920%
9746	MALAKOFF CORP B	0.000%	99.920%
9747	KINKI SHARYO CO	0.000%	99.920%
9748	C.BANNER INTERN	0.000%	99.920%
9749	STEIN MART INC COMMON STOCK USD.01	0.000%	99.921%
9750	BLACK BOX CORP	0.000%	99.921%
9751	DA MING INTERNA	0.000%	99.921%
9752	TOMOE CORP	0.000%	99.921%
9753	KYERYONG CONST	0.000%	99.921%
9754	SNAI SPA	0.000%	99.922%
9755	AEON CREDIT SER	0.000%	99.922%
9756	HSIN CHONG CONS	0.000%	99.922%
9757	KG CHEMICAL COR	0.000%	99.922%
9758	PHOSAGRO OJSC	0.000%	99.923%
9759	CHAMPION TECHNO	0.000%	99.923%
9760	ANF IMMOBILIER	0.000%	99.923%
9761	GILAT SATELLITE	0.000%	99.923%
9762	HALCYON AGRI CO	0.000%	99.923%
9763	SEOBU T&D	0.000%	99.924%
9764	TOSHO CO LTD	0.000%	99.924%
9765	MK RESTAURANT G	0.000%	99.924%
9766	QUABIT IMMOBILI	0.000%	99.924%
9767	TRANSACTION CAP	0.000%	99.924%
9768	CLARK INC COMMO	0.000%	99.925%
9769	INNER MONGOLIA	0.000%	99.925%
9770	STAR ASIAN INVE	0.000%	99.925%
9771	BSL CORPORATION	0.000%	99.925%
9772	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.925%
9773	INVICTA HOLDING	0.000%	99.926%
9774	YELP INC COMMON STOCK USD.000001	0.000%	99.926%
9775	INDUSTRIA REIT	0.000%	99.926%
9776	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.926%
9777	NAGANO BANK	0.000%	99.926%
9778	NEW HOPE CORP	0.000%	99.927%
9779	KYOWA LEATHER	0.000%	99.927%
9780	CAN DO CO LTD	0.000%	99.927%
9781	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.927%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	ECO'S CO LTD/JA	0.000%	99.927%
9783	GRUPO GICSA SA	0.000%	99.928%
9784	INDUSTRIAL BLDG	0.000%	99.928%
9785	RUENTEX INDUSTR	0.000%	99.928%
9786	ALLIED ELECTRON	0.000%	99.928%
9787	SCOPE METALS GR	0.000%	99.928%
9788	CHONGQING MACHI	0.000%	99.929%
9789	HY LOK	0.000%	99.929%
9790	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.929%
9791	KURIYAMA HOLDIN	0.000%	99.929%
9792	NAKAYAMA STEEL	0.000%	99.929%
9793	SUNLAND GROUP L	0.000%	99.930%
9794	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.930%
9795	CODAN LTD	0.000%	99.930%
9796	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.930%
9797	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.930%
9798	BGP HOLDINGS (P	0.000%	99.931%
9799	KAWASUMI LABS I	0.000%	99.931%
9800	MEGAWIDE CONS C	0.000%	99.931%
9801	KONDOTEC INC	0.000%	99.931%
9802	DAIDOH	0.000%	99.931%
9803	RATNAMANI METAL	0.000%	99.932%
9804	ALKANE RESOURCE	0.000%	99.932%
9805	CARPETRIGHT	0.000%	99.932%
9806	RCF	0.000%	99.932%
9807	KOMEHYO	0.000%	99.932%
9808	IDP EDUCATION L	0.000%	99.933%
9809	TOBU STORE CO L	0.000%	99.933%
9810	EMPERADOR INC	0.000%	99.933%
9811	UNISYS CORP	0.000%	99.933%
9812	PMP COMMUNICATI	0.000%	99.933%
9813	ITFOR INC	0.000%	99.933%
9814	ESSEL PROP	0.000%	99.934%
9815	ADCORP HLDGS	0.000%	99.934%
9816	MORTGAGE CHOICE	0.000%	99.934%
9817	FOX WIZEL LTD	0.000%	99.934%
9818	TUNAS BARU LAMP	0.000%	99.934%
9819	TOMATO BANK LTD	0.000%	99.935%
9820	CENTER LABORATO	0.000%	99.935%
9821	REPLIGEN CORP COMMON STOCK USD.01	0.000%	99.935%
9822	ION BEAM APPLIC	0.000%	99.935%
9823	BOUSTEAD PLANTA	0.000%	99.935%
9824	UNITY OPTO TECH	0.000%	99.936%
9825	AGRO-KANESHO CO	0.000%	99.936%
9826	LIFCO AB-B SHS	0.000%	99.936%
9827	IMPEXMETAL	0.000%	99.936%
9828	TAO HEUNG HOLDI	0.000%	99.936%
9829	TRADELINK ELECT	0.000%	99.937%
9830	GETIN NOBLE BA	0.000%	99.937%
9831	GRUPO ARGOS SA	0.000%	99.937%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	POLYTEC ASSET H	0.000%	99.937%
9833	NEMAK SAB DE CV	0.000%	99.937%
9834	CHEETAH MOBILE INC ADR ADR USD.000025	0.000%	99.937%
9835	SHIMOJIMA CO LT	0.000%	99.938%
9836	SHELL REFINING(0.000%	99.938%
9837	EVERBRIGHT SECU	0.000%	99.938%
9838	NEPES CORPORATI	0.000%	99.938%
9839	HSIL LTD	0.000%	99.938%
9840	OVERSEAS CHINES	0.000%	99.939%
9841	AES GENER SA	0.000%	99.939%
9842	TMK PAO GDR REG S GDR	0.000%	99.939%
9843	GULF KEYSTONE P	0.000%	99.939%
9844	LANDS END INC COMMON STOCK USD.01	0.000%	99.939%
9845	AMERIGO RESOURC	0.000%	99.939%
9846	AARTI INDS	0.000%	99.940%
9847	HANKUK PAPER MF	0.000%	99.940%
9848	NISSEI PLSTIC I	0.000%	99.940%
9849	FAR LTD	0.000%	99.940%
9850	PREMIER FINANCIAL BANCORP COMMON STOCK	0.000%	99.940%
9851	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.941%
9852	ENTERPRISE BANCORP INC COMMON STOCK USD.01	0.000%	99.941%
9853	REPUBLIC FIRST BANCORP INC COMMON STOCK USD.01	0.000%	99.941%
9854	DY CORP	0.000%	99.941%
9855	PERENNIAL REAL	0.000%	99.941%
9856	FLEETWOOD CORP	0.000%	99.941%
9857	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.942%
9858	FOOD EMPIRE HOL	0.000%	99.942%
9859	MAHARASHTRA SEA	0.000%	99.942%
9860	FUJISHOJI CO.LT	0.000%	99.942%
9861	IMPERIAL HOTEL	0.000%	99.942%
9862	HANIL E-HWA CO	0.000%	99.943%
9863	MIVTACH SHAMIR	0.000%	99.943%
9864	PEET LIMITED	0.000%	99.943%
9865	POLYMET MINING	0.000%	99.943%
9866	KAORI HEAT TREA	0.000%	99.943%
9867	DAIHATSU DIESEL	0.000%	99.943%
9868	FAG BEARINGS IN	0.000%	99.944%
9869	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.944%
9870	HALOWS CO LTD	0.000%	99.944%
9871	COCA-COLA ICECE	0.000%	99.944%
9872	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.944%
9873	CASTINGS	0.000%	99.945%
9874	PC TEL INC COMMON STOCK USD.001	0.000%	99.945%
9875	PACASMAYO	0.000%	99.945%
9876	COFFEE DAY ENTE	0.000%	99.945%
9877	EIH LTD	0.000%	99.945%
9878	KAPSCH TRAFFICC	0.000%	99.945%
9879	NICHIA STEEL WO	0.000%	99.946%
9880	UEM EDGENTA BHD	0.000%	99.946%
9881	CAPITALAND COMM	0.000%	99.946%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	DAISHINKU CORP	0.000%	99.946%
9883	SINO GRANDNESS	0.000%	99.946%
9884	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.946%
9885	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.947%
9886	LIPPO CIKARANG	0.000%	99.947%
9887	CROOZ INC	0.000%	99.947%
9888	NEFF CORP CLASS A COMMON STOCK USD.01	0.000%	99.947%
9889	DAEHAN STEEL CO	0.000%	99.947%
9890	OTSUKA KAGU	0.000%	99.948%
9891	E TEC E&C LTD	0.000%	99.948%
9892	MINERA FRISCO S	0.000%	99.948%
9893	MUTOW CO LTD	0.000%	99.948%
9894	TAKANA CO LTD	0.000%	99.948%
9895	KASEN INTERNATI	0.000%	99.948%
9896	HT&E LTD	0.000%	99.949%
9897	SUNCALL CORP	0.000%	99.949%
9898	KOREA TECH BANK	0.000%	99.949%
9899	PHARMA MAR SA	0.000%	99.949%
9900	ATTENDO AB	0.000%	99.949%
9901	CHINA DYNAMICS	0.000%	99.949%
9902	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.950%
9903	TOWER LTD	0.000%	99.950%
9904	PROGRESS WERK A	0.000%	99.950%
9905	HAINAN MEILAN A	0.000%	99.950%
9906	CHINA FINANCIAL	0.000%	99.950%
9907	SKF INDIA LTD	0.000%	99.950%
9908	INTEGRAL DIAGNO	0.000%	99.951%
9909	MJ GLEESON PLC	0.000%	99.951%
9910	BLUE SQUARE REA	0.000%	99.951%
9911	SHOUGANG CNCRD	0.000%	99.951%
9912	GODREJ INDUSTRI	0.000%	99.951%
9913	MONEY3 CORP LTD	0.000%	99.951%
9914	KRAKATAU STEEL	0.000%	99.952%
9915	FORMOSAN UNION	0.000%	99.952%
9916	PLATZER FASTIGH	0.000%	99.952%
9917	TRAKCJA SA	0.000%	99.952%
9918	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.952%
9919	YAMATO CORPORAT	0.000%	99.952%
9920	YNH PROPERTY BH	0.000%	99.953%
9921	SILVER CHEF LTD	0.000%	99.953%
9922	T COOK IND	0.000%	99.953%
9923	SHIHLIN ELEC &	0.000%	99.953%
9924	ZHUHAI HLDGS IN	0.000%	99.953%
9925	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.953%
9926	COCO'S JAPAN CO	0.000%	99.954%
9927	DIALIGHT PLC	0.000%	99.954%
9928	SAMSE SA	0.000%	99.954%
9929	CARBORUNDUM	0.000%	99.954%
9930	CROWN CONFECTIO	0.000%	99.954%
9931	INDO COUNT INDU	0.000%	99.954%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	NOBINA AB	0.000%	99.955%
9933	NIHON PLAST CO	0.000%	99.955%
9934	TAINAN ENTERPRI	0.000%	99.955%
9935	VIVA INDUSTRIAL	0.000%	99.955%
9936	STRAITS TRADING	0.000%	99.955%
9937	SI FINANCIAL GROUP INC COMMON STOCK USD.01	0.000%	99.955%
9938	PIPAVAV DEFENCE	0.000%	99.956%
9939	SAFETY GODOWN C	0.000%	99.956%
9940	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.956%
9941	Phoenix Mills L	0.000%	99.956%
9942	SEVERFIELD-ROWE	0.000%	99.956%
9943	IMMOBEL	0.000%	99.956%
9944	BANYAN TREE HOL	0.000%	99.957%
9945	CATHAY NO 1 REI	0.000%	99.957%
9946	SANYO TRADING C	0.000%	99.957%
9947	SINO THAI EN,FG	0.000%	99.957%
9948	TECHNO ELECTRIC	0.000%	99.957%
9949	SKANDINAVISKA E	0.000%	99.957%
9950	MONGOLIAN MININ	0.000%	99.958%
9951	PICANOL	0.000%	99.958%
9952	APPROACH RESOUR	0.000%	99.958%
9953	GRANULES INDIA	0.000%	99.958%
9954	YAIZU SUISANKAG	0.000%	99.958%
9955	STRONG PETROCHE	0.000%	99.958%
9956	HONG LEONG ASIA	0.000%	99.959%
9957	YUANSHENGTAI DA	0.000%	99.959%
9958	GOOD RESOURCES	0.000%	99.959%
9959	MYSTATE LTD	0.000%	99.959%
9960	VON ROLL HOLDIN	0.000%	99.959%
9961	INTL PAPER	0.000%	99.959%
9962	STREET CAPITAL	0.000%	99.960%
9963	CW GROUP HLDGS	0.000%	99.960%
9964	INTER CARS SA	0.000%	99.960%
9965	COUNTRYSIDE PRO	0.000%	99.960%
9966	BRAEMAR SHIPPIN	0.000%	99.960%
9967	TOMSON GROUP	0.000%	99.960%
9968	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.960%
9969	UTD PLANTATION	0.000%	99.961%
9970	UNICHEM LABS	0.000%	99.961%
9971	mitsui FUDOSAN	0.000%	99.961%
9972	IFG GROUP PLC	0.000%	99.961%
9973	NNIT A/S	0.000%	99.961%
9974	AGORA	0.000%	99.961%
9975	GHCL LTD	0.000%	99.962%
9976	FULLER SMITH &	0.000%	99.962%
9977	HOME INVEST BEL	0.000%	99.962%
9978	HOGG ROBINSON G	0.000%	99.962%
9979	GFOOT CO LTD	0.000%	99.962%
9980	CARR'S GROUP PL	0.000%	99.962%
9981	PETRA FOODS LTD	0.000%	99.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	FDM GROUP PLC	0.000%	99.963%
9983	BASWARE OYJ	0.000%	99.963%
9984	KORTEK CORPN	0.000%	99.963%
9985	AGV PRODUCTS	0.000%	99.963%
9986	ORIGIN ELECTRIC	0.000%	99.963%
9987	WATAHAN & CO LT	0.000%	99.963%
9988	SINO GAS & ENER	0.000%	99.964%
9989	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.964%
9990	NEW ZEALAND OIL	0.000%	99.964%
9991	NATURAL ALTERNT	0.000%	99.964%
9992	TOHOKU BANK	0.000%	99.964%
9993	CENTURY PACIFIC	0.000%	99.964%
9994	DRDGOLD LTD	0.000%	99.964%
9995	KHON KAEN SUGAR	0.000%	99.965%
9996	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.965%
9997	ADO PROPERTIES	0.000%	99.965%
9998	KEPPEL TELECOM&	0.000%	99.965%
9999	SVENSKA CELLULO	0.000%	99.965%
10000	INFOMEDIA	0.000%	99.965%
10001	AEROPORTO VENEZ	0.000%	99.966%
10002	PLATINUM GROUP	0.000%	99.966%
10003	YANCHANG PETROL	0.000%	99.966%
10004	IBI GROUP INC.	0.000%	99.966%
10005	THURGAUER KANTO	0.000%	99.966%
10006	SELVAAG BOLIG A	0.000%	99.966%
10007	MACMAHON HOLDIN	0.000%	99.966%
10008	TA ANN HOLDINGS	0.000%	99.967%
10009	CHORUS LTD ADR ADR	0.000%	99.967%
10010	GROUP FIVE	0.000%	99.967%
10011	OCL INDIA LTD	0.000%	99.967%
10012	ANTON OILFIELD	0.000%	99.967%
10013	DAPHNE INTERNA	0.000%	99.967%
10014	YONDENKO CORP	0.000%	99.967%
10015	MCLEOD RUSSEL I	0.000%	99.968%
10016	WMIH CORP COMMON STOCK USD.00001	0.000%	99.968%
10017	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.968%
10018	NSL LTD	0.000%	99.968%
10019	BURWILL HOLDING	0.000%	99.968%
10020	HOIST FINANCE A	0.000%	99.968%
10021	ASCENTIAL PLC	0.000%	99.968%
10022	YAC CO LTD	0.000%	99.969%
10023	NORCROS PLC	0.000%	99.969%
10024	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.969%
10025	GOLD ROAD RESOU	0.000%	99.969%
10026	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.969%
10027	NVC LIGHTING HO	0.000%	99.969%
10028	YESCO CO LTD	0.000%	99.969%
10029	FAMUR SA	0.000%	99.970%
10030	PACIFIC ONLINE	0.000%	99.970%
10031	NORWEGIAN PROPE	0.000%	99.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	TURK TRKTOR VE	0.000%	99.970%
10033	ELEMENTIA SAB D	0.000%	99.970%
10034	KPX CHEMICAL	0.000%	99.970%
10035	CGN MINING CO L	0.000%	99.970%
10036	HWA SHIN CO	0.000%	99.971%
10037	UNITED MICROELECTRON SP ADR ADR	0.000%	99.971%
10038	HOKUETSU INDS C	0.000%	99.971%
10039	SELCUK ECZA DEP	0.000%	99.971%
10040	QUINTIS LTD	0.000%	99.971%
10041	VINA CONCHA Y T	0.000%	99.971%
10042	YUNNAN WATER IN	0.000%	99.971%
10043	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.972%
10044	FDC LTD/INDIA	0.000%	99.972%
10045	HONG KONG FERRY	0.000%	99.972%
10046	HATHWAY CABLE	0.000%	99.972%
10047	CALEDONIA MININ	0.000%	99.972%
10048	WOONGJIN THINKB	0.000%	99.972%
10049	SITOU GROUP HLD	0.000%	99.972%
10050	OXLEY HOLDINGS	0.000%	99.973%
10051	SALIM IVOMAS	0.000%	99.973%
10052	LEMMINKAINEN OY	0.000%	99.973%
10053	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.973%
10054	CHINA RUNDONG A	0.000%	99.973%
10055	SALEM COMM CORP	0.000%	99.973%
10056	BARON DE LEY	0.000%	99.973%
10057	ASHTROM PROPERT	0.000%	99.973%
10058	VOLT INFO SCIEN	0.000%	99.974%
10059	TWIN DISC INC COMMON STOCK	0.000%	99.974%
10060	BANK INTERNASIO	0.000%	99.974%
10061	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.974%
10062	Tessi S.A.	0.000%	99.974%
10063	KINTETSU DPT ST	0.000%	99.974%
10064	CONTINENTAL HLD	0.000%	99.974%
10065	HIROSHIMA ELEC	0.000%	99.974%
10066	FORTRESS BIOTECH INC COMMON STOCK USD.001	0.000%	99.975%
10067	MINEROS S.A.	0.000%	99.975%
10068	WIN HANVERKY HO	0.000%	99.975%
10069	HUA ENG WIRE&CA	0.000%	99.975%
10070	D.B. CORP LIMIT	0.000%	99.975%
10071	K1 VENTURES LTD	0.000%	99.975%
10072	GWANGJU SHINSEG	0.000%	99.975%
10073	TOPPS TILES	0.000%	99.975%
10074	OZFOREX GROUP L	0.000%	99.976%
10075	CROWN CONFECTIO	0.000%	99.976%
10076	REXLOT HOLDINGS	0.000%	99.976%
10077	ENEA AB	0.000%	99.976%
10078	TAIKO PHARMACEU	0.000%	99.976%
10079	AEGIS LOGISTICS	0.000%	99.976%
10080	SOCAM DEVELOPME	0.000%	99.976%
10081	TRIFAST PLC	0.000%	99.977%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	R.E.A. HOLDINGS	0.000%	99.977%
10083	FLYBE GROUP PLC	0.000%	99.977%
10084	AICHI TOKEI DEN	0.000%	99.977%
10085	LAKSHMI VILAS B	0.000%	99.977%
10086	AREALINK CO LTD	0.000%	99.977%
10087	TBK Co., Ltd.	0.000%	99.977%
10088	BIO PAPPEL SAB	0.000%	99.977%
10089	INVESTORS TITLE CO COMMON STOCK	0.000%	99.978%
10090	TOW CO LTD	0.000%	99.978%
10091	CIA ENERGETICA	0.000%	99.978%
10092	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.978%
10093	NEO-NEON HOLDIN	0.000%	99.978%
10094	DICKSON CONCEPT	0.000%	99.978%
10095	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.978%
10096	GETIN HOLDING S	0.000%	99.978%
10097	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.978%
10098	INOX LEISURE LT	0.000%	99.979%
10099	HANMI SEMICONDU	0.000%	99.979%
10100	CONSTANTIN MEDI	0.000%	99.979%
10101	EUROTECH SPA	0.000%	99.979%
10102	SANYO HOUSING N	0.000%	99.979%
10103	KOHSOKU CORP	0.000%	99.979%
10104	CORP BANK	0.000%	99.979%
10105	FREQUENCY ELEC	0.000%	99.979%
10106	GLAXO SMITHKLIN	0.000%	99.980%
10107	NATURES SUNSHIN	0.000%	99.980%
10108	FUJISASH CO LTD	0.000%	99.980%
10109	LINK NET TBK PT	0.000%	99.980%
10110	BEST BRIDAL INC	0.000%	99.980%
10111	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.980%
10112	LOW KENG HUAT(S	0.000%	99.980%
10113	GRANDVISION BV	0.000%	99.980%
10114	AVENG	0.000%	99.981%
10115	MEDUSA MINING L	0.000%	99.981%
10116	PT INTERNATIONAL	0.000%	99.981%
10117	TILT RENEWABLES	0.000%	99.981%
10118	SHIDAX CORP	0.000%	99.981%
10119	FAR EAST HOLDIN	0.000%	99.981%
10120	SCALES CORP LTD	0.000%	99.981%
10121	RIVERVIEW BANCORP INC COMMON STOCK USD.01	0.000%	99.981%
10122	TOMEN DEVICES C	0.000%	99.981%
10123	SADBHAV ENGINEE	0.000%	99.982%
10124	LIBERTY GOLD CO	0.000%	99.982%
10125	TAKASHIMA & CO	0.000%	99.982%
10126	WARTECK INVEST	0.000%	99.982%
10127	TRIVENI TURBINE	0.000%	99.982%
10128	ATHENS WATER SU	0.000%	99.982%
10129	CHC HEALTHCARE	0.000%	99.982%
10130	TSUI WAH HOLDIN	0.000%	99.982%
10131	SILICON INTEG S	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	THERMAX LTD	0.000%	99.983%
10133	ASIA SATELLITE	0.000%	99.983%
10134	ALIMAK GROUP AB	0.000%	99.983%
10135	BOOT(HENRY) & S	0.000%	99.983%
10136	HOSTELWORLD GRO	0.000%	99.983%
10137	SEJONG INDUSTRI	0.000%	99.983%
10138	HEIDELBERGCEMEN	0.000%	99.983%
10139	G SHANK ENTERPR	0.000%	99.983%
10140	CGG SA	0.000%	99.983%
10141	WHIRLPOOL OF IN	0.000%	99.984%
10142	MEITO SANGYO CO	0.000%	99.984%
10143	DONGBU SECURITI	0.000%	99.984%
10144	NORDAX GROUP AB	0.000%	99.984%
10145	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.984%
10146	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.984%
10147	EASTERN MEDIA	0.000%	99.984%
10148	KIMOTO CO LTD	0.000%	99.984%
10149	HOKKAI CAN CO	0.000%	99.984%
10150	WEE HUR HOLDING	0.000%	99.984%
10151	KIAN JOO CAN FC	0.000%	99.985%
10152	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.985%
10153	HAGOROMO FOODS	0.000%	99.985%
10154	IRC LIMITED	0.000%	99.985%
10155	CRISIL LTD	0.000%	99.985%
10156	TAKE AND GIVE	0.000%	99.985%
10157	CSG LIMITED	0.000%	99.985%
10158	GET NICE FINANC	0.000%	99.985%
10159	IPE GROUP LTD	0.000%	99.985%
10160	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.986%
10161	SURYA SEMESTA I	0.000%	99.986%
10162	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.986%
10163	CERAGON NETWORK	0.000%	99.986%
10164	BSQUARE CORP COMMON STOCK	0.000%	99.986%
10165	RIZAL COMML BAN	0.000%	99.986%
10166	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.986%
10167	DYNAMIC ELECTRO	0.000%	99.986%
10168	TOTAL ACCESS CO	0.000%	99.986%
10169	VOLUTION GROUP	0.000%	99.986%
10170	NEW YORK & CO I	0.000%	99.987%
10171	EQUITAL	0.000%	99.987%
10172	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.987%
10173	THE BASIC HOUSE	0.000%	99.987%
10174	PRIME MEDIA GRO	0.000%	99.987%
10175	TRINITY LTD	0.000%	99.987%
10176	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.987%
10177	NAPEC INC	0.000%	99.987%
10178	ISE CHEMICAL CO	0.000%	99.987%
10179	LSL PROPERTY SE	0.000%	99.987%
10180	LOGISTEC CORP C	0.000%	99.987%
10181	SHIKIBO LTD	0.000%	99.988%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	S.T.CHEMICAL CO	0.000%	99.988%
10183	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.988%
10184	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.988%
10185	SUPALAI PCL WTS	0.000%	99.988%
10186	VGI GLOBAL MEDI	0.000%	99.988%
10187	BRIGADE ENTERPR	0.000%	99.988%
10188	NIPPON FILCON C	0.000%	99.988%
10189	MARUYAMA MFG CO	0.000%	99.988%
10190	MIYOSHI OIL & F	0.000%	99.988%
10191	INTRALOT SA - I	0.000%	99.988%
10192	AFFINE	0.000%	99.989%
10193	CATABASIS PHARM	0.000%	99.989%
10194	ORIENTAL WATCH	0.000%	99.989%
10195	INTEVAC INC	0.000%	99.989%
10196	RATTANINDIA	0.000%	99.989%
10197	PETRUS RESOURCE	0.000%	99.989%
10198	COXON PRECISE I	0.000%	99.989%
10199	VITRO SA	0.000%	99.989%
10200	ANTALIS INTERNA	0.000%	99.989%
10201	WAH SEONG	0.000%	99.989%
10202	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.989%
10203	JBF INDUSTRIES	0.000%	99.990%
10204	PROMOTORA Y OPE	0.000%	99.990%
10205	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.990%
10206	RADISYS CORP COMMON STOCK	0.000%	99.990%
10207	BCB BANCORP INC COMMON STOCK	0.000%	99.990%
10208	MODUSLINK GLOBA	0.000%	99.990%
10209	TERNA ENERGY SA	0.000%	99.990%
10210	CEQUENCE ENERGY	0.000%	99.990%
10211	CHINA BANKING C	0.000%	99.990%
10212	RECKON LTD	0.000%	99.990%
10213	WORLD HOLDINGS	0.000%	99.990%
10214	TOWN CENTRE SEC	0.000%	99.991%
10215	CROCODILE GARME	0.000%	99.991%
10216	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.991%
10217	EQUITY FIN HOLD	0.000%	99.991%
10218	MIMAKI ENGINEER	0.000%	99.991%
10219	BORYUNG PHARM	0.000%	99.991%
10220	REAL INDUSTRY I	0.000%	99.991%
10221	KOSEI SECURITIE	0.000%	99.991%
10222	GUANGNAN(HLDGS)	0.000%	99.991%
10223	BALMER LAWRIE	0.000%	99.991%
10224	HYUNDAI HEAVY I	0.000%	99.991%
10225	CHINA LOTSYNERG	0.000%	99.991%
10226	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.991%
10227	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.992%
10228	SKYLINE CORP	0.000%	99.992%
10229	CB INDUSTRIAL P	0.000%	99.992%
10230	APN OUTDOOR GRO	0.000%	99.992%
10231	KAM HING INTERN	0.000%	99.992%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	GALLANT VENTURE	0.000%	99.992%
10233	ERICSSON LM-A S	0.000%	99.992%
10234	SUGIH ENERGY TB	0.000%	99.992%
10235	EUROZ LTD	0.000%	99.992%
10236	EASTMAIN RES IN	0.000%	99.992%
10237	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.992%
10238	PT MULTIPLOAR C	0.000%	99.992%
10239	TOWN HEALTH INT	0.000%	99.993%
10240	LAURA ASHLEY HO	0.000%	99.993%
10241	STARK TECHNOLOG	0.000%	99.993%
10242	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.993%
10243	TORIGOE CO LTD	0.000%	99.993%
10244	SYRAH RESOURCES	0.000%	99.993%
10245	GLORIOUS SUN EN	0.000%	99.993%
10246	HANISON CONSTRU	0.000%	99.993%
10247	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.993%
10248	FRAGRANCE GROUP	0.000%	99.993%
10249	ASPEN GROUP	0.000%	99.993%
10250	BOLU CIMENTO SA	0.000%	99.993%
10251	ASANTE INC	0.000%	99.993%
10252	ABTERRA LTD	0.000%	99.993%
10253	BILLABONG INTER	0.000%	99.994%
10254	CONSTRUCTORA CO	0.000%	99.994%
10255	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.994%
10256	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.994%
10257	CVC BRASIL OP A	0.000%	99.994%
10258	DYNASTY FINE WI	0.000%	99.994%
10259	BERKSHIRE BANCORP INC COMMON STOCK USD.1	0.000%	99.994%
10260	MEIWA ESTATE CO	0.000%	99.994%
10261	ORASCOM DEVELOP	0.000%	99.994%
10262	HOKKAIDO GAS CO	0.000%	99.994%
10263	DEPOMED INC COMMON STOCK	0.000%	99.994%
10264	NEDAP(NED APP)N	0.000%	99.994%
10265	SAPEC	0.000%	99.994%
10266	MEDICAL SYSTEM	0.000%	99.994%
10267	SUNWAY CONSTRUC	0.000%	99.995%
10268	CHINA PROPERTIE	0.000%	99.995%
10269	TROY RESOURCES	0.000%	99.995%
10270	EXCELSIOR MEDIC	0.000%	99.995%
10271	NISSEI INDUSTRI	0.000%	99.995%
10272	PFENEX INC COMMON STOCK USD.001	0.000%	99.995%
10273	FOUNTAIN SET HL	0.000%	99.995%
10274	BANCO ABC BRASI	0.000%	99.995%
10275	ADDNODE GROUP A	0.000%	99.995%
10276	OLYMPIC CORP	0.000%	99.995%
10277	INES CORPORATIO	0.000%	99.995%
10278	TSH RESOURCES B	0.000%	99.995%
10279	FORTRESS PAPER	0.000%	99.995%
10280	MCKAY SECURITIE	0.000%	99.995%
10281	CACHE LOGISTICS	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	US AUTO PARTS N	0.000%	99.996%
10283	NIHON TRIM CO	0.000%	99.996%
10284	AMREP CORP COMMON STOCK USD.1	0.000%	99.996%
10285	GROUPE OPEN	0.000%	99.996%
10286	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.996%
10287	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.996%
10288	GAJAH TUNGGAL	0.000%	99.996%
10289	ANXIN-CHINA HOL	0.000%	99.996%
10290	BOUSTEAD PROJEC	0.000%	99.996%
10291	AUSWIDE BANK LT	0.000%	99.996%
10292	NICE SPA	0.000%	99.996%
10293	ALANDSBANKEN	0.000%	99.996%
10294	PARADISE ENTERT	0.000%	99.996%
10295	PYI CORPORATION	0.000%	99.996%
10296	PROSAFE ASA	0.000%	99.996%
10297	ONO SOKKI CO	0.000%	99.996%
10298	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.996%
10299	HITE HOLDINGS C	0.000%	99.997%
10300	ASHFORD INC COMMON STOCK USD.01	0.000%	99.997%
10301	JINDAL SAW LTD	0.000%	99.997%
10302	SINON CORP	0.000%	99.997%
10303	SILVER BASE GRO	0.000%	99.997%
10304	MEGASTUDY CO LT	0.000%	99.997%
10305	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.997%
10306	XERIUM TECHNOLO	0.000%	99.997%
10307	A&D CO LTD	0.000%	99.997%
10308	PALADIN ENERGY	0.000%	99.997%
10309	QAD INC B COMMON STOCK USD.001	0.000%	99.997%
10310	K.P.R. MILL	0.000%	99.997%
10311	NRJ GROUP	0.000%	99.997%
10312	CHINA RARE EART	0.000%	99.997%
10313	INNODATA INC COMMON STOCK USD.01	0.000%	99.997%
10314	DELTICOM AG	0.000%	99.997%
10315	NAGARJUNA FERTI	0.000%	99.997%
10316	KONG SUN HLDGS	0.000%	99.997%
10317	ABAN OFFSHORE	0.000%	99.998%
10318	I-CABLE COMMUNI	0.000%	99.998%
10319	HIPAY GROUP SA	0.000%	99.998%
10320	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10321	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.998%
10322	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.998%
10323	MIN XIN HLDGS	0.000%	99.998%
10324	BANK OF KOCHI L	0.000%	99.998%
10325	SUPERBLOCK PCL	0.000%	99.998%
10326	SRI TRANG AGRO-	0.000%	99.998%
10327	ROULARTA MEDIA	0.000%	99.998%
10328	BEACH ENERGY LT	0.000%	99.998%
10329	TRUBA ALAM MANU	0.000%	99.998%
10330	CHINA FIBER OPT	0.000%	99.998%
10331	STEEL & TUBE HL	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.998%
10333	ARCELORMITTAL S	0.000%	99.998%
10334	TONLY ELECTRONI	0.000%	99.998%
10335	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.998%
10336	BGR ENERGY SYST	0.000%	99.998%
10337	ECOSYNTHETIX IN	0.000%	99.998%
10338	LEES PHARMACEUT	0.000%	99.999%
10339	CHINA DAYE NON-	0.000%	99.999%
10340	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.999%
10341	BROCKMAN MINING	0.000%	99.999%
10342	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%
10343	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%
10344	ZEDGE INC CL B COMMON STOCK	0.000%	99.999%
10345	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.999%
10346	BRILLIANT CIRCL	0.000%	99.999%
10347	AFRICAN PHOENIX	0.000%	99.999%
10348	MEGASTUDY EDUCA	0.000%	99.999%
10349	MINGFA GROUP	0.000%	99.999%
10350	SALMAT LTD	0.000%	99.999%
10351	TELEGRAAF MEDIA	0.000%	99.999%
10352	LUKS GROUP (VH)	0.000%	99.999%
10353	PERPETUAL ENERG	0.000%	99.999%
10354	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
10355	YEO HIAP SENG	0.000%	99.999%
10356	QUNXING PAPER H	0.000%	99.999%
10357	AXTEL SAB DE CV	0.000%	99.999%
10358	PEARL ORIENTAL	0.000%	99.999%
10359	YONGNAM HOLDING	0.000%	99.999%
10360	BLOOMSBURY PUBL	0.000%	99.999%
10361	MANULIFE US REA	0.000%	99.999%
10362	ARALEZ PHARMACE	0.000%	99.999%
10363	JAKARTA INTL HT	0.000%	99.999%
10364	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	100.000%
10365	HYUNDAI CONSTRU	0.000%	100.000%
10366	AEGON NV	0.000%	100.000%
10367	VIDEOCON INDUST	0.000%	100.000%
10368	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	100.000%
10369	DAN FORM HOLDIN	0.000%	100.000%
10370	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	100.000%
10371	TEEKAY TANKERS	0.000%	100.000%
10372	TAKACHIHO KOHEK	0.000%	100.000%
10373	ENERGY ABSOLUTE	0.000%	100.000%
10374	DYAX CORPORATIO	0.000%	100.000%
10375	CARINDALE PROPE	0.000%	100.000%
10376	ARRIUM LTD	0.000%	100.000%
10377	JINDAL POLY FIL	0.000%	100.000%
10378	TUNAS RIDEAN	0.000%	100.000%
10379	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.000%
10380	MAX VENTURES &	0.000%	100.000%
10381	WATPAC LIMITED	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	SINAR MAS MULTI	0.000%	100.000%
10383	MAPLETREE LOGIS	0.000%	100.000%
10384	COSAN LOGISTICA	0.000%	100.000%
10385	EZRA HOLDINGS	0.000%	100.000%
10386	LYDIAN INTERNAT	0.000%	100.000%
10387	EMPRESAS ICA SA	0.000%	100.000%
10388	PACIFIC ANDES I	0.000%	100.000%
10389	CHINA SOFT POWE	0.000%	100.000%
10390	DOGUS OTOMOTIV	0.000%	100.000%
10391	SHENGUAN HOLDIN	0.000%	100.000%
10392	TEN NETWORK HLD	0.000%	100.000%
10393	AFRICA ISRAEL I	0.000%	100.000%
10394	SAFEWAY INC	0.000%	100.000%
10395	SOCIETE MANUTAN	0.000%	100.000%
10396	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
10397	BE GROUP AB	0.000%	100.000%
10398	HANWHA GENERAL	0.000%	100.000%
10399	POLARIS SOFTWARE	0.000%	100.000%
10400	ITE TECH INC	0.000%	100.000%
10401	ASTA FUNDING INC COMMON STOCK USD.01	0.000%	100.000%
10402	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10403	YANG MING MARIN	0.000%	100.000%
10404	PESCANOVA SA	0.000%	100.000%
10405	QINQIN FOODSTUF	0.000%	100.000%
10406	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10407	UMW OIL & GAS C	0.000%	100.000%
10408	MIDLAND IC&I LT	0.000%	100.000%
10409	SWIBER HOLDINGS	0.000%	100.000%
10410	TPI TRIUNFO PAR	0.000%	100.000%
10411	GETBUSY PLC	0.000%	100.000%
10412	PROBI AB	0.000%	100.000%
10413	NOVUS HOLDINGS	0.000%	100.000%
10414	ASTRO JAPAN PR	0.000%	100.000%
10415	D AMICO INTL SH	0.000%	100.001%
10416	SPORTECH PLC	0.000%	100.001%
10417	MANITOK ENERGY	0.000%	100.001%
10418	DAEWOO SHIPBUIL	0.000%	100.001%
10419	NORDIC AMERICAN	0.000%	100.001%
10420	TALVIVAARA MINI	0.000%	100.001%
10421	ZENITH CAPITAL	0.000%	100.001%
10422	CHENNAI SUPER K	0.000%	100.001%
10423	SEOBU T&D RTS E	0.000%	100.001%
10424	SING HOLDINGS L	0.000%	100.001%
10425	CHINA STATE CON	0.000%	100.001%
10426	STRAD ENERGY SE	0.000%	100.001%
10427	MANITOK ENERGY	0.000%	100.001%
10428	JITF INFRALOGIS	0.000%	100.001%
10429	CHINA HUIZHAN D	0.000%	100.001%
10430	BERJAYA LAND BH	0.000%	100.001%
10431	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.001%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.001%
10433	RB ENERGY INC	0.000%	100.001%
10434	BANCA MONTE DEI	0.000%	100.001%
10435	ORMAT TECHNOLOG	0.000%	100.001%
10436	DEVA HLDG	0.000%	100.001%
10437	ENERGIX-RENEWAB	0.000%	100.001%
10438	FERROGLOBE PLC	-	100.001%
10439	PRIME RETIREMEN	-	100.001%
10440	SNS REAAL GROEP	-	100.001%
10441	MINCO BASE META	-	100.001%
10442	BCO ESPIR SANTO	-	100.001%
10443	PRIME AET & D H	-	100.001%
10444	RHB CAPITAL BHD	-	100.001%
10445	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.001%
10446	SYRAH RESOURCES	-	100.001%
10447	C A DE MEDITERR	-	100.001%
10448	PEACE MARK HLDG	-	100.001%
10449	AFREN PLC COMMO	-	100.001%
10450	RREEF CHINA COM	-	100.001%
10451	CHINA METAL REC	-	100.001%
10452	CHINA LUMENA NE	-	100.001%
10453	LIGHTSTREAM RES	-	100.001%
10454	VIRGIN AUSTRALI	-	100.001%
10455	WESTGOLD RESOUR	-	100.001%
10456	QLT INC WTS EXP	-	100.001%
10457	HANFENG EVERGRE	-	100.001%
10458	QLT INC DOJ/SEC	-	100.001%
10459	QLT INC CLASS A	-	100.001%
10460	KARDEMIR KARABU	-	100.001%
10461	ETABLISSEMENTS	-	100.001%
10462	MACQUARIE ATLAS	-	100.001%
10463	SUNWAY BHD WTS	-	100.001%
10464	TOUCHSTONE EXPL	-	100.001%
10465	EGANAGOLDPFEIL	-	100.001%
10466	ANGLO IRISH BAN	-	100.001%
10467	UNION BANK OF T	-	100.001%
10468	BERLIAN LAJU TA	-	100.001%
10469	INTERCELL AG RI	-	100.001%
10470	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.001%
10471	US dollar - Lon	-0.001%	100.000%